



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Bankers Conseco Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 11825 North Pennsylvania Street
(Street and Number) Carmel, IN, US 46032 317-817-6100
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 350 Jericho Turnpike, Suite 304
(Street and Number) Jericho, NY, US 11753 516-827-5763
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch 317-817-6485
(Name) (Area Code) (Telephone Number)
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OFFICERS

President Scott Louis Goldberg Treasurer Jeffrey Michael Kircher
Secretary Karl William Kindig Actuary Jeremy David Williams

OTHER

Bruce Keating Baude, Executive Vice President Karen Jeannine DeToro, Executive Vice President Eric Ronald Johnson, Executive Vice President
Paul Harrington McDonough, Executive Vice President Matthew Joseph Zimpfer, Executive Vice President Timothy Scott Bischof, Senior Vice President
William Douglas Fritts, Jr., Senior Vice President John Robert Kline, Senior Vice President Nathan Ellis Richardson, Senior Vice President
Gregory Dean Turner, Senior Vice President Rocco Francis Tarasi, III, Chief Marketing Officer

DIRECTORS OR TRUSTEES

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

State of Indiana SS:
County of Hamilton

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

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

Subscribed and sworn to before me this 8th day of May, 2020

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

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

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	478,731,230		478,731,230	466,024,183
2. Stocks:				
2.1 Preferred stocks	4,465,600		4,465,600	4,465,600
2.2 Common stocks	203,046		203,046	321,182
3. Mortgage loans on real estate:				
3.1 First liens	3,942,856		3,942,856	3,942,856
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$372,976), cash equivalents (\$5,857,903) and short-term investments (\$)	6,230,880		6,230,880	11,754,339
6. Contract loans (including \$ premium notes)	5,831,961	20,696	5,811,265	5,794,794
7. Derivatives				
8. Other invested assets	7,236,924		7,236,924	7,237,384
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	506,642,497	20,696	506,621,801	499,540,339
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	5,740,095		5,740,095	5,509,524
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	233,427	5,355	228,072	250,648
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	8,192,641		8,192,641	7,679,182
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				1,637
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	23,223,273	16,753,622	6,469,651	6,160,204
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)	117,075	117,075		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	3,514		3,514	2,674
24. Health care (\$) and other amounts receivable	1,603,340	1,587,828	15,512	12,534
25. Aggregate write-ins for other than invested assets				4,335,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	545,755,861	18,484,575	527,271,286	523,491,740
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	545,755,861	18,484,575	527,271,286	523,491,740
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Receivable for legal recoveries from settlements with third parties				4,335,000
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)				4,335,000

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$155,656,692 less \$ included in Line 6.3 (including \$ Modco Reserve)	155,656,692	153,519,140
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	278,842,513	279,202,560
3. Liability for deposit-type contracts (including \$ Modco Reserve)	162,139	200,680
4. Contract claims:		
4.1 Life	3,056,852	2,835,068
4.2 Accident and health	2,633,747	2,743,205
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$222,785 accident and health premiums	704,094	691,553
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$3,298 assumed and \$7,331 ceded	10,629	13,589
9.4 Interest Maintenance Reserve	16,260,042	16,465,392
10. Commissions to agents due or accrued-life and annuity contracts \$30,313, accident and health \$ and deposit-type contract funds \$	30,313	29,678
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,310,181	1,353,854
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(137,447)	(26,234)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	636,711	1,468,927
15.2 Net deferred tax liability		
16. Unearned investment income	49,060	45,120
17. Amounts withheld or retained by reporting entity as agent or trustee	(98)	
18. Amounts held for agents' account, including \$1,056 agents' credit balances	1,056	194
19. Remittances and items not allocated	454,592	239,797
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	543,377	289,219
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,385,881	1,041,142
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,920,684	1,850,280
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	463,521,018	461,963,165
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	463,521,018	461,963,165
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	98,253,047	98,253,047
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(36,502,779)	(38,724,472)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	61,750,268	59,528,575
38. Totals of Lines 29, 30 and 37	63,750,268	61,528,575
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	527,271,286	523,491,740
DETAILS OF WRITE-INS		
2501. Unclaimed funds	1,920,684	1,850,280
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,920,684	1,850,280
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	16,429,035	17,328,628	65,921,248
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	5,924,594	5,815,984	23,428,169
4. Amortization of Interest Maintenance Reserve (IMR)	162,752	185,963	742,512
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income			9,584,100
9. Totals (Lines 1 to 8.3)	22,516,381	23,330,575	99,676,029
10. Death benefits	5,683,465	5,185,304	19,063,401
11. Matured endowments (excluding guaranteed annual pure endowments)	22,578	26,863	118,769
12. Annuity benefits	532,774	235,741	1,237,197
13. Disability benefits and benefits under accident and health contracts	3,857,499	3,878,569	15,611,391
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,212,056	1,344,747	5,206,613
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,379	80,076	109,622
18. Payments on supplementary contracts with life contingencies	16,148	16,148	64,590
19. Increase in aggregate reserves for life and accident and health contracts	1,777,505	4,561,626	26,751,014
20. Totals (Lines 10 to 19)	13,107,403	15,329,074	68,162,597
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,217,391	1,167,934	4,894,737
22. Commissions and expense allowances on reinsurance assumed	561	845	3,940
23. General insurance expenses and fraternal expenses	4,637,394	4,633,167	18,656,974
24. Insurance taxes, licenses and fees, excluding federal income taxes	528,158	511,289	1,958,224
25. Increase in loading on deferred and uncollected premiums	154,285	651,992	193,167
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	19,645,192	22,294,300	93,869,639
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,871,189	1,036,275	5,806,390
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,871,189	1,036,275	5,806,390
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	672,570	436,922	2,452,142
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,198,620	599,354	3,354,248
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (excluding taxes of \$ (11,323) transferred to the IMR)		(1,717,812)	(3,048,936)
35. Net income (Line 33 plus Line 34)	2,198,620	(1,118,458)	305,312
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	61,528,575	59,443,759	59,443,759
37. Net income (Line 35)	2,198,620	(1,118,458)	305,312
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (24,809)	(93,327)	157,199	161,989
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	94,114	632,000	2,059,123
41. Change in nonadmitted assets	276,445	(286,801)	(1,775,375)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(254,158)	1,263,053	1,333,767
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	2,221,693	646,993	2,084,816
55. Capital and surplus, as of statement date (Lines 36 + 54)	63,750,268	60,090,752	61,528,575
DETAILS OF WRITE-INS			
08.301. Legal recoveries from settlements with third parties			9,584,100
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)			9,584,100
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)			
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	15,793,292	16,153,312	65,257,322
2. Net investment income	5,678,940	5,394,281	22,608,318
3. Miscellaneous income	4,336,637	(2,817)	5,247,651
4. Total (Lines 1 to 3)	25,808,868	21,544,775	93,113,291
5. Benefit and loss related payments	11,220,532	10,709,567	41,385,642
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	6,447,471	6,074,620	24,591,198
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (11,324) tax on capital gains (losses)	1,493,462	(131,741)	215,207
10. Total (Lines 5 through 9)	19,161,465	16,652,446	66,192,047
11. Net cash from operations (Line 4 minus Line 10)	6,647,403	4,892,329	26,921,244
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	12,897,169	49,677,497	66,949,803
12.2 Stocks		3,492,528	3,492,528
12.3 Mortgage loans			1,194,710
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	721	(330)	(1,282)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,897,891	53,169,695	71,635,759
13. Cost of investments acquired (long-term only):			
13.1 Bonds	25,639,375	59,307,027	95,153,572
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets		2,039,710	4,753,325
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	25,639,375	61,346,737	99,906,897
14. Net increase (or decrease) in contract loans and premium notes	17,055	111,082	350,288
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(12,758,539)	(8,288,123)	(28,621,427)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(38,541)	(27,396)	(97,813)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	626,218	(395,495)	(817,011)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	587,677	(422,891)	(914,824)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(5,523,459)	(3,818,685)	(2,615,007)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	11,754,339	14,369,346	14,369,346
19.2 End of period (Line 18 plus Line 19.1)	6,230,880	10,550,661	11,754,339

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	12,177,521	12,356,920	45,817,681
3. Ordinary individual annuities	1,251,525	1,816,447	7,945,063
4. Credit life (group and individual)			
5. Group life insurance			292
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	2,975,914	3,108,041	11,998,379
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	16,404,959	17,281,409	65,761,415
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	16,404,959	17,281,409	65,761,415
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	16,404,959	17,281,409	65,761,415
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The State of New York may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. As required by New York, the Company uses continuous CARVM reserving methods for its deferred annuity contracts versus curttate CARVM reserving methods required by NAIC SAP. If curttate reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by \$198,198 and \$194,860 as of March 31, 2020 and December 31, 2019, respectively. Additionally, net income for the three months ended March 31, 2020 and the year ended December 31, 2019 would be increased by \$3,338 and \$41,299, respectively. Using curttate CARVM reserving methods for deferred annuity contracts would not have caused the Company's risk-based capital to trigger a regulatory event. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Bankers Consecos Life Insurance Company, State of New York basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 2,198,620	\$ 305,312
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(3,338)	(41,299)
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ 2,201,958</u>	<u>\$ 346,611</u>
SURPLUS					
(5) Bankers Consecos Life Insurance Company, State of New York basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 63,750,268	\$ 61,528,575
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(198,198)	(194,860)
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	<u>\$ 63,948,466</u>	<u>\$ 61,723,435</u>

B. No significant changes

C. (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. The Company does not utilize the systematic value measurement method for SVO-Identified investments.

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

No other significant changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

None

5. Investments

A.

No significant changes

B. - C.

None

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.
- (2) The Company did not record any other-than-temporary impairments ("OTTI") during the three months ended March 31, 2020 under SSAP No. 43R – Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of March 31, 2020 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at March 31, 2020 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	3,973,337
2. 12 Months or Longer	\$	106,643

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

1. Less than 12 Months	\$	45,117,593
2. 12 Months or Longer	\$	849,134

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

E. - K.

None

L.

No significant changes

M. - P.

None

Q.

No significant changes

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

None

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

No significant changes

11. Debt

None

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

No significant changes

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

No significant changes

14. Liabilities, Contingencies and Assessments

A. - E.

No significant changes

F. All Other Contingencies

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

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

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

On June 7, 2019, the Joint Official Liquidators of Platinum Partners Value Arbitrage Fund L.P. (in Official Liquidation) and Principal Growth Strategies, LLC, commenced suit against, among others, the Company, Washington National, 40|86 Advisors and CNO (collectively, the "CNO Parties") in Delaware Chancery Court. Plaintiffs allege that the CNO Parties were unjustly enriched when they terminated the Company's and Washington National's reinsurance agreements with BRe and recaptured assets from reinsurance trusts, in particular, Agera securities. Plaintiffs contend that the Agera securities were fraudulently transferred to the Reinsurance Trusts by other Platinum-related entities and they are seeking to claw back those Agera securities, or the value of those assets, from the CNO Parties. The CNO Parties are vigorously contesting the plaintiff's claims. The CNO Parties had removed the case to the United States District Court for the District of Delaware but on April 6, 2020, the District Court granted the plaintiff's motion to remand the case back to the Delaware Chancery Court.

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

No other significant changes

15. Leases

No significant changes

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

None

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the three months ended March 31, 2020 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at March 31, 2020

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ 787,301	\$ —	\$ 787,301
Common stock					
Industrial and miscellaneous (unaffiliated)	194,880	8,167	—	—	203,047
Cash equivalents					
All other money market mutual funds	5,857,903	—	—	—	5,857,903
Total Assets at fair value/NAV	<u>\$ 6,052,783</u>	<u>\$ 8,167</u>	<u>\$ 787,301</u>	<u>\$ —</u>	<u>\$ 6,848,251</u>
Total Liabilities at fair value	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

	Balance at 12/31/2019	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 3/31/2020
Bonds (Industrial and miscellaneous - unaffiliated)	\$ 787,301	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 787,301
Total	\$ 787,301	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 787,301

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

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

Valuation Hierarchy

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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

As of March 31, 2020, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous bonds was \$787,301. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 common stock consisted of warrants totaling \$8,167. The Company measured the fair value of these investments based on an independent pricing service valuation model using the observable inputs based on the warrant characteristics.

(5) None

B. - C.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	\$ 506,109,435	\$ 478,731,229	\$ —	\$ 503,335,734	\$ 2,773,701	\$ —
Preferred stock	4,491,305	4,465,600	—	4,491,305	—	—
Common stock	203,047	203,047	194,880	8,167	—	—
Mortgage loans	4,199,590	3,942,856	—	—	4,199,590	—
Cash	372,976	372,976	372,976	—	—	—
Cash equivalents	5,857,903	5,857,903	5,857,903	—	—	—
Surplus debentures	7,881,837	7,236,924	—	7,881,837	—	—
Contract loans	5,831,961	5,811,265	—	—	5,831,961	—
Total Assets	\$ 534,948,054	\$ 506,621,800	\$ 6,425,759	\$ 515,717,043	\$12,805,252	\$ —
Deposit-type contracts	\$ 167,127	\$ 162,139	\$ —	\$ —	\$ 167,127	\$ —
Total Liabilities	\$ 167,127	\$ 162,139	\$ —	\$ —	\$ 167,127	\$ —

D - E.

None

21. Other Items

A - B.

None

C. Other Disclosures

The novel coronavirus ("COVID-19") was declared a global pandemic by the World Health Organization in March 2020. The COVID-19 pandemic has negatively impacted the U.S. and global economies, lowered equity market valuations, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to a global recession. Depending on the duration and severity of the pandemic, we foresee the potential for adverse impacts related to, among other things: (i) sales results; (ii) insurance product margins; (iii) net investment income; (iv) invested assets; (v) regulatory capital; (vi) liabilities for insurance products; and (vii) income tax assets. The full extent to which COVID-19 will impact our business, results of operations and financial condition remains uncertain. For the three months ended March 31, 2020, the adverse impacts of the pandemic were generally limited to the last half of the month of March.

D - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, May 13, 2020. No material subsequent events have occurred which would require an adjustment or disclosure.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first three months of 2020, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were \$45,645,701. As of March 31, 2020, \$3,523,278 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$41,620,111 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$502,312 favorable prior year development from December 31, 2019 to March 31, 2020. This development was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001224608
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/08/2018
- 6.4 By what department or departments?
New York
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
40 86 Advisors, Inc.	A.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

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

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

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

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$
- 1.14 Total Mortgages in Good Standing \$
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$
- 1.32 Residential Mortgages \$
- 1.33 Commercial Mortgages \$
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$
- 1.42 Residential Mortgages \$
- 1.43 Commercial Mortgages \$ 3,942,856
- 1.44 Total Mortgages in Process of Foreclosure \$ 3,942,856
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 3,942,856
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent 117.719 %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses 28.522 %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [] No [X]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [X] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
.....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					7
		Life Contracts		4	5	6	
		2	3				
Active Status (a)	Life Insurance Premiums	Annuity Considerations				Deposit-Type Contracts	
1. Alabama	AL	N					
2. Alaska	AK	N					
3. Arizona	AZ	N					
4. Arkansas	AR	N					
5. California	CA	N					
6. Colorado	CO	N					
7. Connecticut	CT	N					
8. Delaware	DE	N					
9. District of Columbia	DC	N					
10. Florida	FL	N					
11. Georgia	GA	N					
12. Hawaii	HI	N					
13. Idaho	ID	N					
14. Illinois	IL	N					
15. Indiana	IN	N					
16. Iowa	IA	N					
17. Kansas	KS	N					
18. Kentucky	KY	N					
19. Louisiana	LA	N					
20. Maine	ME	N					
21. Maryland	MD	N					
22. Massachusetts	MA	N					
23. Michigan	MI	N					
24. Minnesota	MN	N					
25. Mississippi	MS	N					
26. Missouri	MO	N					
27. Montana	MT	N					
28. Nebraska	NE	N					
29. Nevada	NV	N					
30. New Hampshire	NH	N					
31. New Jersey	NJ	N					
32. New Mexico	NM	N					
33. New York	NY	L	11,582,101	1,251,525	2,804,650	15,638,276	
34. North Carolina	NC	N					
35. North Dakota	ND	N					
36. Ohio	OH	N					
37. Oklahoma	OK	N					
38. Oregon	OR	N					
39. Pennsylvania	PA	N					
40. Rhode Island	RI	N					
41. South Carolina	SC	N					
42. South Dakota	SD	N					
43. Tennessee	TN	N					
44. Texas	TX	N					
45. Utah	UT	N					
46. Vermont	VT	N					
47. Virginia	VA	N					
48. Washington	WA	N					
49. West Virginia	WV	N					
50. Wisconsin	WI	N					
51. Wyoming	WY	N					
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	N					
55. U.S. Virgin Islands	VI	N					
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N					
58. Aggregate Other Aliens	OT	XXX					
59. Subtotal	XXX		11,582,101	1,251,525	2,804,650	15,638,276	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX				119,450	119,450	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		11,582,101	1,251,525	2,924,100	15,757,725	
96. Plus Reinsurance Assumed	XXX		49,127		465	49,592	
97. Totals (All Business)	XXX		11,631,228	1,251,525	2,924,564	15,807,317	
98. Less Reinsurance Ceded	XXX		14,026			14,026	
99. Totals (All Business) less Reinsurance Ceded	XXX		11,617,203	1,251,525	2,924,564	15,793,292	
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

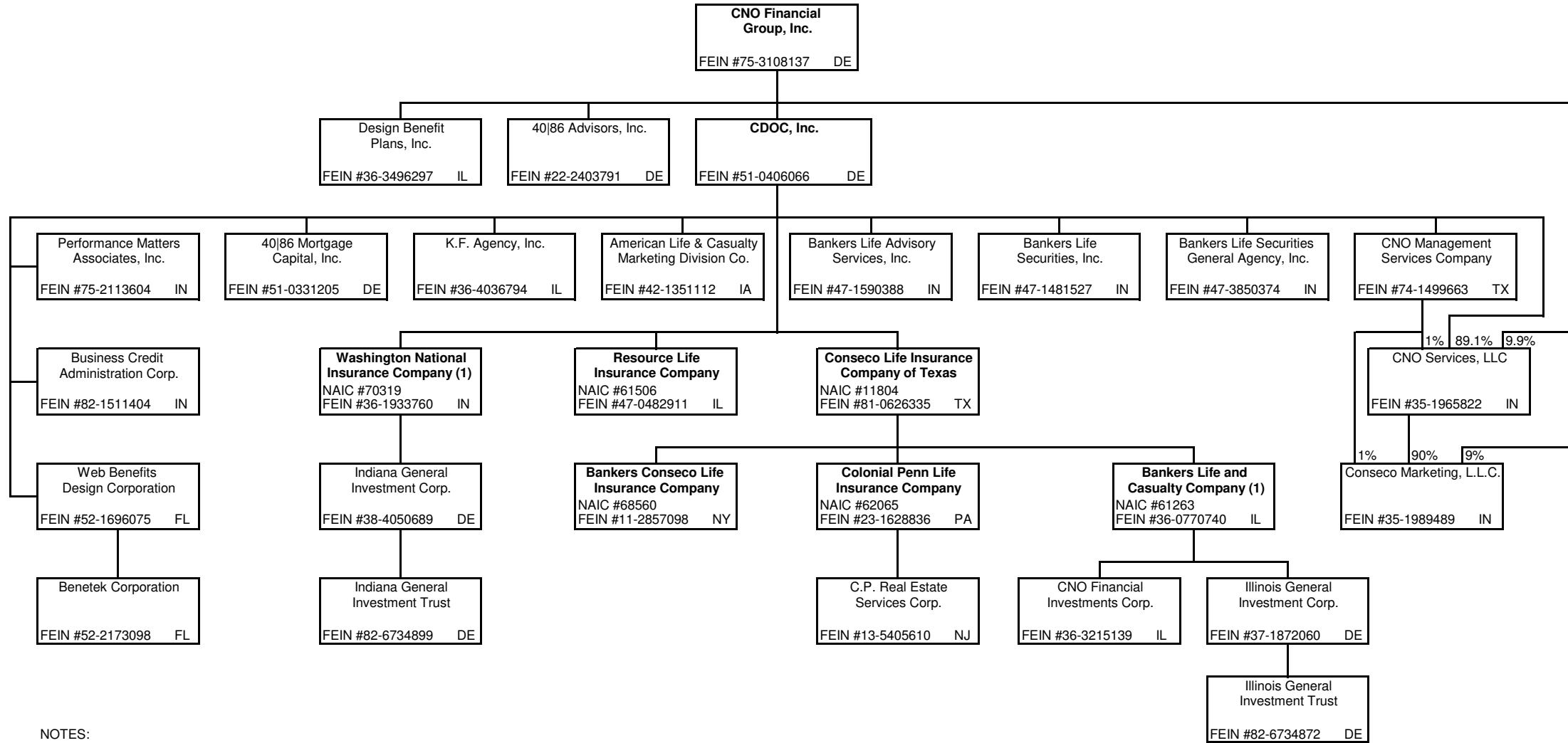
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....1
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
 N - None of the above - Not allowed to write business in the state.....56

R - Registered - Non-domiciled RRGs.....
 Q - Qualified - Qualified or accredited reinsurer.....

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

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



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

Names of insurance companies and their parent companies are in bold letters.

(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:

CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	LDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3215139				CNO Financial Investments Corp.	IL	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			37-1872060				Illinois General Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734872				Illinois General Investment Trust	DE	NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				N	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	Y	
			22-2403791				40186 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			51-0331205				40186 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			52-1696075				Web Benefits Design Corporation	FL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			52-2173098				Benetek Corporation	FL	NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	N	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

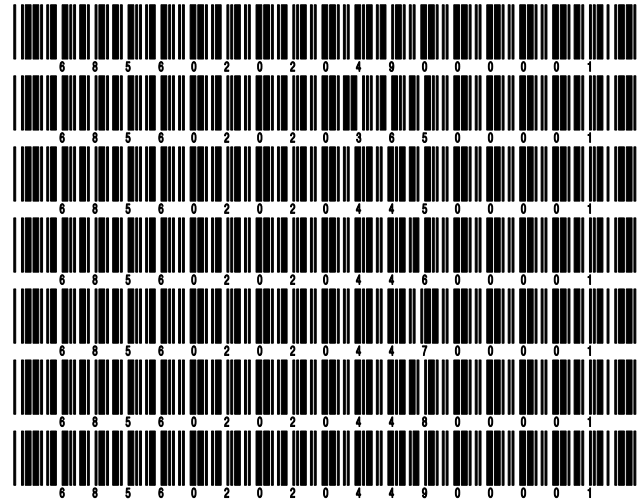
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,942,856	5,137,566
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		1,194,710
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,942,856	3,942,856
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	3,942,856	3,942,856
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,942,856	3,942,856

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,237,385	2,485,072
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		3,578,065
2.2 Additional investment made after acquisition		1,175,260
3. Capitalized deferred interest and other		
4. Accrual of discount	39	183
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	500	1,195
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,236,924	7,237,385
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	7,236,924	7,237,385

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	470,810,954	450,292,235
2. Cost of bonds and stocks acquired	25,639,375	95,153,572
3. Accrual of discount	93,777	612,552
4. Unrealized valuation increase (decrease)	(118,135)	205,048
5. Total gain (loss) on disposals	(54,643)	(1,546,574)
6. Deduct consideration for bonds and stocks disposed of	12,897,169	70,487,287
7. Deduct amortization of premium	74,294	343,017
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		3,120,518
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		44,943
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	483,399,865	470,810,954
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	483,399,865	470,810,954

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	236,473,877	2,151,110	9,478,212	(8,023,517)	221,123,258			236,473,877
2. NAIC 2 (a)	218,729,006	22,364,515	2,467,298	3,555,511	242,181,734			218,729,006
3. NAIC 3 (a)	10,033,988	1,123,750	1,006,302	4,487,500	14,638,936			10,033,988
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)	787,301				787,301			787,301
7. Total Bonds	466,024,172	25,639,375	12,951,812	19,494	478,731,229			466,024,172
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	4,465,600				4,465,600			4,465,600
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	4,465,600				4,465,600			4,465,600
15. Total Bonds and Preferred Stock	470,489,772	25,639,375	12,951,812	19,494	483,196,829			470,489,772

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,049,048	13,699,549
2. Cost of cash equivalents acquired	29,920,000	97,400,000
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	721	(1,282)
6. Deduct consideration received on disposals	31,111,866	104,049,220
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,857,903	7,049,048
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,857,903	7,049,048

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

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

NONE

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

NONE

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

NONE

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
167486-SD-2	CHICAGO ILL		.02/20/2020	WELLS FARGO SECURITY		1,266,760	1,000,000	9,296	2FE
57582P-UE-8	MASSACHUSETTS ST		.03/18/2020	WELLS FARGO SECURITY		1,166,920	1,000,000	11,973	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,433,680	2,000,000	21,269	XXX
126670-GT-9	CIVL 2005-13 AF6		.12/26/2019	CAPITALIZED INTEREST			.8		1FM
14448C-AC-8	CARRIER GLOBAL CORP		.03/11/2020	VARIOUS		1,975,570	2,000,000	1,590	2FE
232434-AE-0	CIWALT 2006-OC8 2A3		.02/25/2020	CAPITALIZED INTEREST			.7		1FM
260543-CV-3	DOW CHEMICAL CO/THE		.03/17/2020	MORGAN STANLEY & CO		1,594,450	1,500,000	24,000	2FE
26078J-AF-7	DUPONT DE NEMOURS INC		.03/12/2020	VARIOUS		2,369,030	2,000,000	29,202	2FE
337738-AV-0	FISERV INC		.03/16/2020	SUSQUEHANNA FINANCIAL		1,057,010	1,000,000	9,411	2FE
49446R-AV-1	KIMCO REALTY CORP		.02/04/2020	MORGAN STANLEY & CO		1,031,300	1,000,000	16,136	2FE
548661-DW-4	LOWE'S COS INC		.03/24/2020	JP MORGAN SECURITIES		998,140	1,000,000		2FE
574599-BM-7	MASCO CORP		.03/13/2020	HILLTOP SECURITIES		1,008,800	1,000,000	15,250	2FE
651229-AX-4	NEWELL BRANDS INC		.02/19/2020	WELLS FARGO SECURITY		1,123,750	1,000,000	20,903	3FE
713448-EV-6	PEPSICO INC		.03/17/2020	BOFA SECURITIES INC		984,190	1,000,000		1FE
747262-AW-3	QVC INC		.02/19/2020	STIFEL NICOLAUS		1,017,240	1,000,000	908	2FE
75157D-AC-8	RAMP 2007-RS2 A3		.03/25/2020	CAPITALIZED INTEREST			.415		1FM
832696-AP-3	JM SMUCKER CO		.03/12/2020	JEFFERIES LLC		1,065,970	1,000,000	122	2FE
855244-AH-2	STARBUCKS CORP		.03/13/2020	CREDIT SUISSE		1,067,030	1,000,000	10,989	2FE
871829-BJ-5	SYSCO CORPORATION		.03/12/2020	BOFA SECURITIES INC		916,430	1,000,000	3,025	2FE
889184-AA-5	TOLEDO HOSPITAL/THE		.02/20/2020	WELLS FARGO SECURITY		1,082,790	1,000,000	13,701	2FE
891792-AA-1	TOWER HEALTH		.02/20/2020	VARIOUS		2,056,640	2,000,000	1,607	2FE
775109-BG-5	ROGERS COMMUNICATIONS IN		.03/17/2020	MORGAN STANLEY & CO		1,006,720	1,000,000	4,061	2FE
714295-AA-0	PERRIGO FINANCE UNLIMITD	C.	.02/19/2020	CREDIT SUISSE		1,028,000	1,000,000	8,983	2FE
83367T-BT-5	SOCIETE GENERALE	C.	.03/11/2020	GOLDMAN SACHS & CO		1,822,635	1,500,000	25,547	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,205,695	22,000,430	185,435	XXX
8399997. Total - Bonds - Part 3						25,639,375	24,000,430	206,704	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						25,639,375	24,000,430	206,704	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						25,639,375	XXX	206,704	XXX

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STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36205D-CC-0	GN 387167		03/01/2020	MBS PAYDOWN		1,413	1,413	1,430	1,413						1,413				17	10/15/2025	1
0599999	Subtotal - Bonds - U.S. Governments					1,413	1,413	1,430	1,413						1,413				17	XXX	XXX
64966H-MT-4	NEW YORK NY		03/20/2020	WELLS FARGO SECURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				54,553	10/01/2034	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				54,553	XXX	XXX
270618-CN-9	E BATON ROUGE PARISH LA SWIR CO		02/03/2020	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000				15,387	02/01/2045	1FE
523520-BY-9	LEE CNTY FL TOUR DEV TAX REVEN		03/19/2020	HILLTOP SECURITIES		1,516,380	1,500,000	1,476,000	1,479,982		136		136		1,480,118		36,262	36,262	45,071	10/01/2040	1FE
663903-DM-1	NORTHEAST OH REG'L SWIR DIST		03/19/2020	HILLTOP SECURITIES		1,517,730	1,500,000	1,500,000	1,500,000						1,500,000		17,730	17,730	32,203	11/15/2040	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					3,534,110	3,500,000	3,476,000	3,479,982		136		136		3,480,118		53,992	53,992	92,661	XXX	XXX
004375-AN-1	ACCR 2003-2 A1		03/01/2020	MBS PAYDOWN		1,340	1,340	1,311	1,340						1,340				14	10/25/2033	1FM
00442V-AA-5	ACE 2006-ASP3 A1		03/25/2020	MBS PAYDOWN		12,963	12,963	12,823	12,963		139		139		12,963				46	06/25/2036	1FM
02148G-AD-5	CIWALT 2007-04B 2A1		03/25/2020	MBS PAYDOWN		15,190	18,499	14,620	15,143		48		48		15,190				59	06/25/2047	1FM
038779-AA-2	ARBYS 2015-1A A2		01/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				31	10/30/2045	2FE
044209-AH-6	ASHLAND LLC		01/23/2020	TENDER		595,000	500,000	504,500	504,266		(5)		(5)		504,261		90,739	90,739	6,493	05/15/2043	3FE
04544Q-AD-9	ABSHE 2006-HE7 A4		03/25/2020	MBS PAYDOWN		10,519	10,519	6,982	10,470		50		50		10,519				27	11/25/2036	1FM
04546K-AA-6	AASET 2018-2A A		03/16/2020	MBS PAYDOWN		25,019	25,019	25,018	24,973		45		45		25,019				196	11/18/2038	1FE
05532V-BE-6	BCAP 2010-RR2 5A2		03/01/2020	MBS PAYDOWN		1,976	1,976	1,956	1,975						1,976				18	12/26/2036	1FM
05946X-WF-6	BAFC 2005-3 1A23		03/01/2020	MBS PAYDOWN		2,050	2,050	1,991	2,049						2,050				12	06/25/2035	1FM
073879-LN-6	BSABS 2004-AC6 A1		03/01/2020	MBS PAYDOWN		6,592	6,592	6,398	6,596		(5)		(5)		6,592				58	11/25/2034	1FM
12590Y-AC-0	CPS 2016-B C		03/15/2020	MBS PAYDOWN		92,513	92,513	92,179	92,383		130		130		92,513				649	03/15/2022	1FE
12639P-CP-2	CSMC 2007-3 2A19		03/01/2020	MBS PAYDOWN		90	90	73	91						90				1	04/25/2037	1FM
126670-GT-9	CIVL 2005-13 AF6		03/01/2020	MBS PAYDOWN		4,371	5,937	5,269	4,347		24		24		4,371				49	04/25/2036	1FM
126673-NE-8	CIVL 2004-12 AF6		03/01/2020	MBS PAYDOWN		25	25	26	25						25					03/25/2035	1FM
12803P-AB-4	CAJUN 2017-1A A2		02/20/2020	MBS PAYDOWN		7,500	7,500	7,442	7,472		28		28		7,500				122	08/20/2047	2FE
14041N-FD-8	COMET 2016-A2 A2		03/18/2020	JP MORGAN SECURITIES		985,859	1,000,000	1,005,625	1,000,208		(208)		(208)		1,000,000		(14,141)	(14,141)	6,018	02/15/2024	1FE
16163Y-AE-4	CHASE 2016-SH1 M4		03/01/2020	MBS PAYDOWN		20,766	20,766	19,114	20,720		46		46		20,766				124	04/25/2045	2FE
19260M-AA-4	COIN 2017-1A A2		01/25/2020	MBS PAYDOWN		3,125	3,125	3,125	3,125						3,125				41	04/25/2047	2FE
20267T-AC-6	CBSLT 2016-A B		03/25/2020	MBS PAYDOWN		12,091	12,091	11,664	12,052		39		39		12,091				85	05/25/2040	1FE
20267U-AB-5	CBSLT 2016-B A2		01/14/2020	BARCLAYS CAPITAL		301,213	300,462	300,462	300,462						300,462		751	751	568	10/25/2040	1FE
20368X-AA-9	COMMUNITY FINANCIAL CORP		02/18/2020	SINKING FUND PMT		500,000	500,000	500,000	500,000						500,000				15,625	02/15/2025	2FE
232434-AE-0	CIWALT 2006-OCB 2A3		02/25/2020	MBS PAYDOWN		856	856	508	(2)		2		2						3	11/25/2036	1FM
254683-CC-7	DCENT 2017-A7 A7		01/14/2020	BOFA SECURITIES INC		1,001,641	1,000,000	998,984	998,984						998,984		2,656	2,656	1,806	04/15/2025	1FE
25755T-AE-0	DPABS 2015-1A A211		01/25/2020	MBS PAYDOWN		2,500	2,500	2,466	2,492		8		8		2,500				28	10/25/2045	2FE
26208L-AB-4	HONK 2016-1A A2		01/20/2020	MBS PAYDOWN		1,250	1,250	1,245	1,246		4		4		1,250				19	07/20/2046	2FE
32028P-AE-5	FFML 2006-FF11 2A3		03/25/2020	MBS PAYDOWN		7,589	7,589	5,512	7,541		49		49		7,589				26	08/25/2036	1FM
362334-GT-5	GSAA 2006-5 2A3		03/25/2020	MBS PAYDOWN		10,028	10,028	6,807	9,950		78		78		10,028				28	03/25/2036	1FM
362334-MH-4	GSAA 2006-6 AF6		03/01/2020	MBS PAYDOWN		22,802	22,802	13,709	22,789		12		12		22,802				86	03/25/2036	1FM
362341-ST-7	GSAA 2005-12 AF5		03/01/2020	MBS PAYDOWN		11,179	11,179	10,012	11,173		6		6		11,179				70	09/25/2035	1FM
45257V-AB-2	IMSAA 2007-3 A1B		03/25/2020	MBS PAYDOWN		10,391	15,387	10,790	10,360		31		31		10,391				56	09/25/2037	1FM
47760Q-AB-9	JIMMY 2017-1A A211		01/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	07/30/2047	2FE
50543L-AA-0	LAFL 2016-1A A1		03/15/2020	MBS PAYDOWN		23,438	23,438	22,983	23,389		49		49		23,438				168	01/15/2042	1FE
65535V-PD-4	NAA 2005-AP3 A3		03/01/2020	MBS PAYDOWN		10,622	10,622	7,050	10,604		18		18		10,622				65	08/25/2035	1FM
65537K-AB-6	NHEL1 2007-1 2A1A		03/25/2020	MBS PAYDOWN		32,286	31,862	23,220	32,118		167		167		32,286				109	02/25/2037	1FM
713448-EV-6	PEPSICO INC		03/23/2020	VARIOUS		1,005,555	1,000,000	984,190	984,190		3		3		984,193		21,362	21,362	646	03/19/2060	1FE
73316N-AB-1	POPLR 2007-A A2		03/25/2020	MBS PAYDOWN		31,042	31,042	26,696	30,874		168		168		31,042				101	06/25/2047	1FM
74331M-AD-8	PROG 2018-SFR3 D		01/07/2020	MORGAN STANLEY & CO		1,026,563	1,000,000	999,989	999,534		(10)		(10)		999,524		27,038	27,038	4,673	10/17/2035	2FE
76112B-SQ-4	RAAC 2005-SP1 2A3		03/01/2020	MBS PAYDOWN		4,097	4,097	3,708	4,096		1		1		4,097				36	09/25/2034	1FM
81744L-AA-2	SEMT 2007-2 1A1		03/20/2020	MBS PAYDOWN		3,183	3,183	2,821	3,162		21		21		3,183				11	06/20/2036	1FM
83546D-AD-0	SONIC 2016-1A A2		01/28/2020	VARIOUS		927,633	927,633	927,633	927,633						927,633				11,058	05/20/2046	2FE
86213A-AB-5	STR 2013-3A A2		03/20/2020	MBS PAYDOWN		4,903	4,903	5,159	4,907		(3)		(3)		4,903				43	11/20/2043	1FE
87244B-AA-6	TGIF 2017-1A A2		01/30/2020	MBS PAYDOWN		5,000	5,000	5,100	5,000						5,000				78	04/30/2047	3FE
87407P-AR-1	TAL 2014-3A A		03/20/2020	MBS PAYDOWN		18,750	18,750	17,671	18,683		67		67		18,750				102	11/21/2039	1FE
92348R-AB-4	VZOT 2017-3A A1B		03/20/2020	MBS PAYDOWN		275,575	275,575	275,715	275,575						275,575				909	04/20/2022	1FE
93364E-AA-2	WHHE 2007-HE3 1A		03/25/2020	MBS PAYDOWN		12,373	12,373	9,280	12,281		91		91		12,373				41	05/25/2037	1FM
93934J-AD-6	WMABS 2006-HE2 A4		03/25/2020	MBS PAYDOWN		7,770	7,770	5,371	7,713		57		57		7,770				32	05/25/2036	1FM
958254-AJ-3	WESTERN MIDSTREAM OPERAT		03/24/2020	MORGAN STANLEY & CO		260,000	500,000	496,945	497,030		11		11		497,041		(237,041				

STATEMENT AS OF MARCH 31, 2020 OF THE BANKERS CONSECO LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
..37952U-AE-3	SEACO 2014-1A A2	C	03/17/2020	MBS PAYDOWN		14,500	14,500	13,591	14,451		49		49		14,500				75	07/17/2029	IFE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,361,650	7,496,584	7,426,414	6,484,786		1,305		1,305		7,470,284		(108,636)	(108,636)	65,776	XXX	XXX	
8399997	Total - Bonds - Part 4					12,897,173	12,997,997	12,903,844	11,966,181		1,441		1,441		12,951,815		(54,644)	(54,644)	213,007	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					12,897,173	12,997,997	12,903,844	11,966,181		1,441		1,441		12,951,815		(54,644)	(54,644)	213,007	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4						XXX													XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX													XXX	XXX	
9799997	Total - Common Stocks - Part 4						XXX													XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks						XXX													XXX	XXX	
9899999	Total - Preferred and Common Stocks						XXX													XXX	XXX	
9999999	Totals					12,897,173	XXX	12,903,844	11,966,181		1,441		1,441		12,951,815		(54,644)	(54,644)	213,007	XXX	XXX	

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

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

