



LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

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

NAIC Group Code 0233 (Current Period) 0233 (Prior Period) NAIC Company Code 60682 Employer's ID Number 45-0103436
Organized under the Laws of Illinois, State of Domicile or Port of Entry Illinois
Country of Domicile United States of America
Incorporated/Organized 01/25/1951 Commenced Business 12/31/1951
Statutory Home Office 222 Merchandise Mart Plaza, Chicago, IL 60654
Main Administrative Office 11825 North Pennsylvania Street, Carmel, IN 46032 317-817-4000
Mail Address 11825 North Pennsylvania Street, Carmel, IN 46032
Primary Location of Books and Records 11825 North Pennsylvania Street, Carmel, IN 46032 317-817-4000
Internet Website Address www.conseco.com
Statutory Statement Contact Kirk Allen Anderson, 317-817-4000
Policypowner Relations Contact 11825 North Pennsylvania Street, Carmel, IN 46032 880-544-0467

OFFICERS

Name Title Name Title
Michael John Dubes, President Karl William Kindig, Secretary
Daniel Joseph Murphy, Treasurer James Steven Hawke, Actuary

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

David Joseph Barra, Eugene Martin Bullis, Michael John Dubes, Christopher Joseph Nickele
Scott Richard Perry, John Wain Wells #

State of Indiana

County of Hamilton ss

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

Michael John Dubes
President

Karl William Kindig
Secretary

James Mark Crafton
Vice President, Financial Reporting

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

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

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

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**ASSETS**

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	3,360,904,534		3,360,904,534	3,757,514,188
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	207,219,248		207,219,248	228,093,932
2.2 Common stocks .....	1,239,988		1,239,988	1,428,424
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	147,137,911		147,137,911	135,674,408
3.2 Other than first liens .....	3,422,500		3,422,500	922,500
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ ..... encumbrances).....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				3,200
4.3 Properties held for sale (less \$ ..... encumbrances) .....	1,385,440		1,385,440	55,381
5. Cash (\$ .....(19,080,676) , Schedule E - Part 1), cash equivalents (\$ .....41,493,890 , Schedule E - Part 2) and short-term investments (\$ .....74,041,437 , Schedule DA).....	96,454,651		96,454,651	19,486,679
6. Contract loans, (including \$ .....premium notes)	60,057,365	328,636	59,728,729	64,919,065
7. Other invested assets (Schedule BA) .....	7,876,222		7,876,222	2,720,144
8. Receivables for securities .....	537,602		537,602	1,175,096
9. Aggregate write-ins for invested assets .....	50,128,759		50,128,759	31,214,130
10. Subtotals, cash and invested assets (Lines 1 to 9) .....	3,936,364,221	328,636	3,936,035,585	4,243,207,149
11. Title plants less \$ ..... charged off (for Title insurers only).....				
12. Investment income due and accrued .....	59,100,775		59,100,775	60,981,091
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection .....	955,493	333,668	621,825	1,074,654
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premium).....	1,462,314		1,462,314	1,663,025
13.3 Accrued retrospective premium.....				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers .....	226,102		226,102	167,182
14.2 Funds held by or deposited with reinsured companies .....				
14.3 Other amounts receivable under reinsurance contracts .....	169,484		169,484	147,400
15. Amounts receivable relating to uninsured plans .....				
16.1 Current federal and foreign income tax recoverable and interest thereon .....	1,153,727		1,153,727	4,702,307
16.2 Net deferred tax asset.....	116,611,263	107,553,306	9,057,957	9,490,442
17. Guaranty funds receivable or on deposit .....	1,387,177	499	1,386,678	1,488,090
18. Electronic data processing equipment and software.....				
19. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
20. Net adjustment in assets and liabilities due to foreign exchange rates .....				
21. Receivables from parent, subsidiaries and affiliates .....	432,436		432,436	1,239,100
22. Health care (\$ ..... ) and other amounts receivable.....	5,339,522	5,339,522		
23. Aggregate write-ins for other than invested assets .....				
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	4,123,202,514	113,555,631	4,009,646,883	4,324,160,439
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	2,093,303		2,093,303	2,526,240
26. Total (Lines 24 and 25)	4,125,295,817	113,555,631	4,011,740,186	4,326,686,679
<b>DETAILS OF WRITE-INS</b>				
0901. Call options and futures used to hedge equity indexed annuities.....	50,073,711		50,073,711	31,225,166
0902. Other derivative instruments.....	55,048		55,048	(11,036)
0903. ....				
0998. Summary of remaining write-ins for Line 9 from overflow page .....				
0999. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)	50,128,759		50,128,759	31,214,130
2301. ....				
2302. ....				
2303. ....				
2398. Summary of remaining write-ins for Line 23 from overflow page .....				
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ .....3,454,833,473 (Exhibit 5, Line 9999999) less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	3,454,833,473	3,723,312,244
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including \$ ..... Modco Reserve) .....	11,566,936	11,222,910
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... Modco Reserve) .....	122,761,288	133,192,363
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) .....	3,264,217	5,366,395
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) .....	5,202,947	2,303,654
5. Policyholders' dividends \$ ..... and coupons \$ ..... due and unpaid (Exhibit 4, Line 10) .....		
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco).....	48,754	46,517
6.2 Dividends not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ .....1,364,164 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14) .....	1,404,171	1,621,140
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including \$ ..... accident and health experience rating refunds .....		
9.3 Other amounts payable on reinsurance including \$ ..... assumed and \$ .....486 ceded .....	486	42,022
9.4 Interest maintenance reserve (IMR Line 6) .....	37,200,141	48,904,906
10. Commissions to agents due or accrued-life contracts and annuity contracts \$ .....6,565,541 accident and health \$ .....34,476 and deposit-type contract funds \$ .....	6,600,017	5,254,249
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6) .....	3,433,089	2,735,584
13. Transfers to Separate Accounts due or accrued (net) (Including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(16,529)	(41,606)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) .....	4,501,214	4,255,369
15.1 Current federal and foreign income taxes including \$ ..... on realized capital gains (losses).....		
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	867,136	740,886
17. Amounts withheld or retained by company as agent or trustee .....	127,916	115,178
18. Amounts held for agents' account, including \$ .....1,732,422 agents' credit balances .....	1,732,422	1,722,451
19. Remittances and items not allocated .....	5,154,084	7,468,080
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:		
24.1 Asset valuation reserve (AVR, Line 16, Col. 7) .....	31,215,430	24,583,385
24.2 Reinsurance in unauthorized companies .....		
24.3 Funds held under reinsurance treaties with unauthorized reinsurers .....		
24.4 Payable to parent, subsidiaries and affiliates .....	2,615,710	2,494,065
24.5 Drafts outstanding .....		
24.6 Liability for amounts held under uninsured plans .....		
24.7 Funds held under coinsurance .....		
24.8 Payable for securities .....		
24.9 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	3,058,031	2,690,078
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	3,695,570,933	3,978,029,869
27. From Separate Accounts statement .....	2,093,303	2,526,240
28. Total liabilities (Lines 26 and 27) .....	3,697,664,236	3,980,556,109
29. Common capital stock .....	3,000,000	3,000,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .....	309,748,427	329,747,956
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	1,327,523	13,382,615
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).....	311,075,950	343,130,571
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....	314,075,950	346,130,571
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3) .....	4,011,740,186	4,326,686,679
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed funds.....	2,957,080	2,690,078
2502. Other derivative instruments.....	100,951	
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	3,058,031	2,690,078
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	249,786,658	179,595,287
2. Considerations for supplementary contracts with life contingencies	1,816,810	4,074,195
3. Net investment income (Exhibit of Net Investment Income, Line 17)	249,718,319	234,908,552
4. Amortization of interest maintenance reserve (IMR) (Line 5)	10,251,655	11,812,837
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	545,326	332,404
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	(8,937)	84,653
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	1,098,150	402
9. Total (Lines 1 to 8.3)	513,207,982	430,808,330
10. Death benefits	17,670,145	17,759,313
11. Matured endowments (excluding guaranteed annual pure endowments)	942,927	380,583
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	112,037,767	113,051,588
13. Disability benefits and benefits under accident and health contracts	25,148,374	5,838,552
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	498,069,683	445,277,184
16. Group conversions		
17. Interest and adjustments on contracts or deposit-type contract funds	6,008,949	41,662,091
18. Payments on supplementary contracts with life contingencies	8,757,842	8,577,902
19. Increase in aggregate reserves for life and accident and health contracts	(268,134,745)	(302,584,436)
20. Totals (Lines 10 to 19)	400,500,941	329,962,777
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	41,882,361	29,925,360
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23. General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	56,451,773	44,228,132
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	4,064,494	3,203,767
25. Increase in loading on deferred and uncollected premiums	336,006	76,308
26. Net transfers to or (from) Separate Accounts net of reinsurance	(443,766)	(144,769)
27. Aggregate write-ins for deductions	2,199,081	2,000
28. Totals (Lines 20 to 27)	504,990,890	407,253,575
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	8,217,092	23,554,754
30. Dividends to policyholders	52,344	52,003
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	8,164,748	23,502,751
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,393,871	(2,053,031)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,770,877	25,555,783
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,024,802) (excluding taxes of \$ (37,299) transferred to the IMR)	2,802,301	9,224,680
35. Net income (Line 33 plus Line 34)	8,573,178	34,780,463
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	346,130,571	352,014,320
37. Net income (Line 35)	8,573,178	34,780,463
38. Change in net unrealized capital gains (losses)	310,878	(171,967)
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	895,081	(16,384,503)
41. Change in nonadmitted assets and related items	(1,201,711)	10,140,272
42. Change in liability for reinsurance in unauthorized companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4)		
44. Change in asset valuation reserve	(6,632,046)	(9,248,014)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	(19,999,529)	
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	(14,000,471)	(25,000,000)
53. Aggregate write-ins for gains and losses in surplus		
54. Net change in capital and surplus for the year (Lines 37 through 53)	(32,054,621)	(5,883,750)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	314,075,950	346,130,571
<b>DETAILS OF WRITE-INS</b>		
08.301. Fees from distribution of Medicare Part D prescription drug plan	1,098,150	402
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,098,150	402
2701. Department of Insurance penalties	1,001,000	2,000
2702. Expenses of distribution of Medicare Part D prescription drug plan	1,198,081	
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. TOTALS (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,199,081	2,000
5301.		
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. TOTALS (Lines 5301 thru 5303 plus 5398) (Line 53 above)		



## CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance.....	251,730,853	184,136,660
2. Net investment income .....	259,929,535	284,069,316
3. Miscellaneous income .....	1,613,914	324,695
4. Total (Lines 1 through 3) .....	513,274,302	468,530,672
5. Benefit and loss related payments .....	667,939,027	599,607,687
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	(468,842)	(139,880)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	102,207,676	83,314,940
8. Dividends paid to policyholders .....	50,107	52,817
9. Federal and foreign income taxes paid (recovered) \$ .....(1,062,101) net of tax on capital gains (losses)	(2,216,810)	(36,485,795)
10. Total (Lines 5 through 9) .....	767,511,158	646,349,769
11. Net cash from operations (Line 4 minus Line 10) .....	(254,236,856)	(177,819,097)
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	1,074,502,395	5,033,880,200
12.2 Stocks .....	30,108,251	18,585,896
12.3 Mortgage loans .....	26,040,827	49,470,312
12.4 Real estate .....	84,474	18,295
12.5 Other invested assets .....	27,675,124	14,323,399
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(1,078)	10,471
12.7 Miscellaneous proceeds .....	1,092,612	
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,159,502,604	5,116,288,573
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	689,032,936	4,841,620,670
13.2 Stocks .....	8,365,426	10,736,596
13.3 Mortgage loans .....	40,004,330	38,422,500
13.4 Real estate .....	1,409,259	
13.5 Other invested assets .....	34,142,329	125,000
13.6 Miscellaneous applications .....	14,937,464	28,137,768
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	787,891,744	4,919,042,533
14. Net increase (or decrease) in contract loans and premium notes .....	(4,861,701)	(5,977,448)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	376,472,561	203,223,488
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes .....		
16.2 Capital and paid in surplus, less treasury stock .....	(19,999,529)	
16.3 Borrowed funds .....		(288,461,380)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(10,431,075)	(21,675,174)
16.5 Dividends to stockholders .....	14,000,471	25,000,000
16.6 Other cash provided (applied).....	(836,657)	1,969,974
17. Net cash from financing and miscellaneous sources (Line 16.1 to Line 16.4 minus Line 16.5 plus Line 16.6) .....	(45,267,732)	(333,166,580)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	76,967,973	(307,762,189)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	19,486,679	327,248,868
19.2 End of year (Line 18 plus Line 19.1).....	96,454,651	19,486,679

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

20.0001. Investing Transactions:.....		
20.0002. Investments acquired in exchanges.....	30,681,430	46,515,928
20.0003. Investments disposed of in exchanges.....	(30,681,430)	(46,515,928)
20.0004. Capitalized interest.....	36,343	119,999

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts	249,786,658		12,695,614	192,374,831			965,607	5,527,023			38,223,583	
2. Considerations for supplementary contracts with life contingencies	1,816,810				1,816,810							
3. Net investment income	249,718,319		14,103,194	205,682,400	9,052,168		10,954	1,187,168		37,662	871,173	18,773,600
4. Amortization of Interest Maintenance Reserve (IMR)	10,251,655		697,819	9,001,688	447,897		542	58,741		1,864	43,105	
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	545,326		343,085	1,615			51,618			83,128	65,881	
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	(8,937)							(8,937)				
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	1,098,150										1,098,150	
9. Totals (Lines 1 to 8.3)	513,207,982		27,839,712	407,060,534	11,316,874		1,028,721	6,763,995	122,653		40,301,892	18,773,600
10. Death benefits	17,670,145		17,622,438				47,707					
11. Matured endowments (excluding guaranteed annual pure endowments)	942,927		942,927									
12. Annuity benefits	112,037,767			111,450,950				586,817				
13. Disability benefits and benefits under accident and health contracts	25,148,374										25,148,374	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	498,069,683		10,051,901	485,895,161			1,244	2,121,377				
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	6,008,949		150,805	2,424,474	3,284,106		4,946	144,617				
18. Payments on supplementary contracts with life contingencies	8,757,842				8,757,842							
19. Increase in aggregate reserves for life and accident and health contracts	(268,134,745)		(9,596,638)	(257,893,683)	(2,929,951)		49,033	1,892,468			344,026	
20. Totals (Lines 10 to 19)	400,500,941		19,171,434	341,876,901	9,111,997		102,930	4,745,279			25,492,400	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	41,882,361		3,641,602	28,738,871			909,781	467,141		50,738	8,074,227	
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	56,451,773		4,687,776	37,156,556	930,788		26,613	1,061,293	9,484		12,579,261	
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,064,494		1,051,610	1,497,624	4,064		49,868	42,819	683		1,417,825	
25. Increase in loading on deferred and uncollected premiums	336,006		336,006									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(443,766)							(443,766)				
27. Aggregate write-ins for deductions	2,199,081										1,198,081	1,001,000
28. Totals (Lines 20 to 27)	504,990,890		28,888,428	409,269,953	10,046,849		1,089,192	5,872,767	60,905		48,761,795	1,001,000
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	8,217,092		(1,048,716)	(2,209,419)	1,270,025		(60,471)	891,228	61,748		(8,459,903)	17,772,600
30. Dividends to policyholders	52,344		52,344									
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	8,164,748		(1,101,060)	(2,209,419)	1,270,025		(60,471)	891,228	61,748		(8,459,903)	17,772,600
32. Federal income taxes incurred (excluding tax on capital gains)	2,393,871		(322,826)	(647,793)	372,366		(17,730)	261,304	18,104		(2,480,409)	5,210,854
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,770,877		(778,234)	(1,561,626)	897,659		(42,741)	629,924	43,644		(5,979,494)	12,561,746
<b>DETAILS OF WRITE-INS</b>												
08.301. Fees from distribution of Medicare Part D prescription drug plan	1,098,150										1,098,150	
08.302. ....												
08.303. ....												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,098,150										1,098,150	
2701. Department of Insurance penalties	1,001,000											1,001,000
2702. Expenses of distribution of Medicare Part D prescription drug plan	1,198,081										1,198,081	
2703. ....												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,199,081										1,198,081	1,001,000

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

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR**

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year .....	3,723,312,248		251,548,270	3,387,236,996	65,116,145		311,115	19,099,722
2. Tabular net premiums or considerations .....	256,376,703		12,009,204	238,778,250	1,816,810		403,186	3,369,253
3. Present value of disability claims incurred .....	18,661		18,661		XXX			
4. Tabular interest .....	134,893,957		11,125,771	118,797,245	4,029,527		15,801	925,613
5. Tabular less actual reserve released .....	(985,929)			(812,567)	(45,592)			(127,770)
6. Increase in reserve on account of change in valuation basis .....								
7. Other increases (net) .....	2,075,645			2,040,358	36,573		(9,094)	7,808
8. Totals (Lines 1 to 7) .....	4,115,691,285		274,701,906	3,746,040,282	70,953,463		721,008	23,274,626
9. Tabular cost .....	17,747,228		17,376,971		XXX		370,257	
10. Reserves released by death .....	4,915,908		4,915,879	XXX	XXX		29	XXX
11. Reserves released by other terminations (net) .....	10,323,305		10,323,305					
12. Annuity, supplementary contract and disability payments involving life contingencies .....	627,871,374		134,123	616,696,973	8,757,842			2,282,436
13. Net transfers to or (from) Separate Accounts .....								
14. Total Deductions (Lines 9 to 13) .....	660,857,815		32,750,278	616,696,973	8,757,842		370,286	2,282,436
15. Reserve December 31, current year	3,454,833,470		241,951,628	3,129,343,309	62,195,621		350,722	20,992,190

7

**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 15,781,984	14,934,656
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 182,855,674	179,761,513
1.3 Bonds of affiliates	(a) 1,824,189	1,857,404
2.1 Preferred stocks (unaffiliated)	(b) 9,128,736	10,827,221
2.11 Preferred stocks of affiliates	(b) 3,051,750	3,227,920
2.2 Common stocks (unaffiliated)		3,097
2.21 Common stocks of affiliates		
3. Mortgage loans	(c) 10,784,743	11,152,536
4. Real estate	(d) 4,676	4,516
5. Contract loans	2,348,400	2,778,499
6. Cash, cash equivalents and short-term investments	(e) 4,057,344	4,444,634
7. Derivative instruments	(f) 19,769,179	21,761,994
8. Other invested assets	(106,510)	(106,510)
9. Aggregate write-ins for investment income	1,666,689	1,681,523
10. Total gross investment income	251,166,854	252,329,003
11. Investment expenses		(g) 2,489,001
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 113,503
13. Interest expense		(h) 8,179
14. Depreciation on real estate and other invested assets		(i)
15. Aggregate write-ins for deductions from investment income		
16. Total (Lines 11 through 15)		2,610,683
17. Net Investment Income - (Line 10 minus Line 16)		249,718,320
<b>DETAILS OF WRITE-INS</b>		
0901. Miscellaneous investment income	1,666,689	1,681,523
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	1,666,689	1,681,523
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Total (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes \$ 3,496,291 accrual of discount less \$ 11,925,932 amortization of premium and less \$ 5,575,836 paid for accrued interest on purchases.  
 (b) Includes \$ 2,441 accrual of discount less \$ 428,974 amortization of premium and less \$ 50,774 paid for accrued dividends on purchases.  
 (c) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.  
 (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.  
 (e) Includes \$ 1,619,126 accrual of discount less \$ 150,298 amortization of premium and less \$ 977,354 paid for accrued interest on purchases.  
 (f) Includes \$ accrual of discount less \$ amortization of premium.  
 (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.  
 (h) Includes \$ interest on surplus notes and \$ interest on capital notes.  
 (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

**EXHIBIT OF CAPITAL GAINS (LOSSES)**

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Unrealized Increases (Decreases) by Adjustment	4 Total
1. U.S. Government bonds	(3,055,237)	(118,604)		(3,173,841)
1.1 Bonds exempt from U.S. tax				
1.2 Other bonds (unaffiliated)	1,556,342	(1,093,054)		463,288
1.3 Bonds of affiliates				
2.1 Preferred stocks (unaffiliated)	487,222			487,222
2.11 Preferred stocks of affiliates				
2.2 Common stocks (unaffiliated)	242,580		376,435	619,015
2.21 Common stocks of affiliates				
3. Mortgage loans				
4. Real estate	2,074			2,074
5. Contract loans				
6. Cash, cash equivalents and short-term investments	(1,078)			(1,078)
7. Derivative instruments	1,724,076		159,324	1,883,400
8. Other invested assets	87,650		(57,485)	30,165
9. Aggregate write-ins for capital gains (losses)	455,118			455,118
10. Total capital gains (losses)	1,498,747	(1,211,658)	478,274	765,363
<b>DETAILS OF WRITE-INS</b>				
0901. Funds received on sale of mineral rights	528,851			528,851
0902. Settlement on previously liquidated asset	(73,733)			(73,733)
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	455,118			455,118

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

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

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	
<b>FIRST YEAR (other than single)</b>											
1. Uncollected	73,422		8,667								64,755
2. Deferred and accrued	235,733		235,733								
3. Deferred, accrued and uncollected:											
3.1 Direct	309,155		244,400								64,755
3.2 Reinsurance assumed											
3.3 Reinsurance ceded											
3.4 Net (Line 1 + Line 2)	309,155		244,400								64,755
4. Advance	1,201,622		414								1,201,208
5. Line 3.4 - Line 4	(892,467)		243,986								(1,136,453)
6. Collected during year:											
6.1 Direct	209,409,691		2,818,403	173,943,135		867,362	3,254,466	.60			28,526,265
6.2 Reinsurance assumed											
6.3 Reinsurance ceded	189,089		189,029					.60			
6.4 Net	209,220,601		2,629,374	173,943,135		867,362	3,254,466				28,526,265
7. Line 5 + Line 6.4	208,328,134		2,873,360	173,943,135		867,362	3,254,466				27,389,812
8. Prior year (uncollected + deferred and accrued - advance)	(1,542,492)										(1,542,492)
9. First year premiums and considerations:											
9.1 Direct	210,059,716		3,062,389	173,943,135		867,362	3,254,466	.60			28,932,304
9.2 Reinsurance assumed											
9.3 Reinsurance ceded	189,089		189,029					.60			
9.4 Net (Line 7 - Line 8)	209,870,626		2,873,360	173,943,135		867,362	3,254,466				28,932,304
<b>SINGLE</b>											
10. Single premiums and considerations:											
10.1 Direct	6,209,383			3,939,986			2,269,397				
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	6,209,383			3,939,986			2,269,397				
<b>RENEWAL</b>											
11. Uncollected	1,011,946		733,717								278,229
12. Deferred and accrued	1,690,897		1,690,897								
13. Deferred, accrued and uncollected:											
13.1 Direct	3,033,040		2,773,379			70,922		14,732			174,007
13.2 Reinsurance assumed											
13.3 Reinsurance ceded	330,197		348,765			70,922		14,732			(104,222)
13.4 Net (Line 11 + Line 12)	2,702,843		2,424,614								278,229
14. Advance	202,549		39,593								162,956
15. Line 13.4 - Line 14	2,500,295		2,385,022								115,273
16. Collected during year:											
16.1 Direct	39,513,845		13,038,732	14,529,059		363,583	3,160	.965,326			10,613,985
16.2 Reinsurance assumed											
16.3 Reinsurance ceded	5,029,787		2,506,923	37,348		265,339		.965,326			1,254,851
16.4 Net	34,484,059		10,531,810	14,491,710		98,245	3,160				9,359,134
17. Line 15 + Line 16.4	36,984,353		12,916,831	14,491,710		98,245	3,160				9,474,407
18. Prior year (uncollected + deferred and accrued - advance)	3,277,704		3,094,577								183,127
19. Renewal premiums and considerations:											
19.1 Direct	39,237,226		12,883,220	14,529,059		351,764	3,160	.951,972			10,518,051
19.2 Reinsurance assumed											
19.3 Reinsurance ceded	5,530,577		3,060,965	37,348		253,519		.951,972			1,226,772
19.4 Net (Line 17 - Line 18)	33,706,649		9,822,255	14,491,710		98,245	3,160				9,291,279
<b>TOTAL</b>											
20. Total premiums and annuity considerations:											
20.1 Direct	255,506,324		15,945,609	192,412,179		1,219,126	5,527,023	.952,032			39,450,355
20.2 Reinsurance assumed											
20.3 Reinsurance ceded	5,719,666		3,249,994	37,348		253,519		.952,032			1,226,772
20.4 Net (Line 9.4 + 10.4 + 19.4)	249,786,658		12,695,614	192,374,831		965,607	5,527,023				38,223,583

6

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

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

	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Group		8 Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	
<b>DIVIDENDS AND COUPONS APPLIED (included in Part 1)</b>											
21. To pay renewal premiums .....	132		132								
22. All other .....	45,574		45,574								
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>											
23. First year (other than single):											
23.1 Reinsurance ceded .....	186,311		186,309					2			
23.2 Reinsurance assumed .....											
23.3 Net ceded less assumed .....	186,311		186,309					2			
24. Single:											
24.1 Reinsurance ceded .....											
24.2 Reinsurance assumed .....											
24.3 Net ceded less assumed .....											
25. Renewal:											
25.1 Reinsurance ceded .....	359,016		156,777	1,615		51,618		83,125		65,881	
25.2 Reinsurance assumed .....											
25.3 Net ceded less assumed .....	359,016		156,777	1,615		51,618		83,125		65,881	
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6) .....	545,326		343,085	1,615		51,618		83,128		65,881	
26.2 Reinsurance assumed (Page 6, Line 22) .....											
26.3 Net ceded less assumed .....	545,326		343,085	1,615		51,618		83,128		65,881	
<b>COMMISSIONS INCURRED (direct business only)</b>											
27. First year (other than single) .....	38,105,514		3,197,958	27,239,268		867,810	301,663	2		6,498,813	
28. Single .....	411,456		71,875	174,149			165,431				
29. Renewal .....	3,365,391		371,769	1,325,454		41,971	47	50,736		1,575,414	
30. Deposit-type contract funds .....											
31. Totals (to agree with Page 6, Line 21) .....	41,882,361		3,641,602	28,738,871		909,781	467,141	50,738		8,074,227	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Total
	1 Life	Accident and Health		4 All Other Lines of Business		
		2 Cost Containment	3 All Other			
1. Rent	1,340,799		384,811		13,151	1,738,761
2. Salaries and wages	15,940,658		6,376,791		159,521	22,476,970
3.11 Contributions for benefit plans for employees	1,427,611		409,726		16,600	1,853,937
3.12 Contributions for benefit plans for agents	8,685		2,492			11,177
3.21 Payments to employees under non-funded benefit plans						
3.22 Payments to agents under non-funded benefit plans						
3.31 Other employee welfare	368,038		105,628		2,225	475,891
3.32 Other agent welfare	38,217		10,968			49,185
4.1 Legal fees and expenses	1,213,325	43,007	305,219			1,561,551
4.2 Medical examination fees	341,321		97,959			439,280
4.3 Inspection report fees	43,185		12,394		7	55,586
4.4 Fees of public accountants and consulting actuaries	650,802		186,781			837,583
4.5 Expense of investigation and settlement of policy claims	117		34			151
5.1 Travelling expenses	779,836	118	223,696		999	1,004,649
5.2 Advertising	573,942		164,722			738,664
5.3 Postage, express, telegraph and telephone	1,185,321	23	340,165		371	1,525,881
5.4 Printing and stationery	446,980	133	128,151		933	576,197
5.5 Cost or depreciation of furniture and equipment	3,293,254		945,168		45,993	4,284,415
5.6 Rental of equipment	332,680		95,479			428,159
5.7 Cost or depreciation of EDP equipment and software						
6.1 Books and periodicals	39,269		11,270		214	50,753
6.2 Bureau and association fees	121,057		34,743		214	156,014
6.3 Insurance, except on real estate	429,305		123,211			552,516
6.4 Miscellaneous losses	393,729		113,001			506,730
6.5 Collection and bank service charges					464,441	464,441
6.6 Sundry general expenses	466,043		133,755		48	599,846
6.7 Group service and administration fees	32,669		9,376			42,045
6.8 Reimbursements by uninsured plans						
7.1 Agency expense allowance	346,313		99,392			445,705
7.2 Agents' balances charged off (less \$ recovered)	884,050		253,724			1,137,774
7.3 Agency conferences other than local meetings	1,268,236		363,986			1,632,222
9.1 Real estate expenses	347,352		99,690			447,042
9.2 Investment expenses not included elsewhere					751,175	751,175
9.3 Aggregate write-ins for expenses	11,550,235		1,513,130		1,033,109	14,096,474
10. General expenses incurred	43,863,027	43,281	12,545,464		2,489,001 (a)	58,940,774
11. General expenses unpaid December 31, prior year	2,617,929		117,655			2,735,584
12. General expenses unpaid December 31, current year	2,667,510		765,579			3,433,089
13. Amounts receivable relating to uninsured plans, prior year						
14. Amounts receivable relating to uninsured plans, current year						
15. General expenses paid during year (Lines 10+11-12-13+14)	43,813,447	43,281	11,897,540		2,489,001	58,243,269
<b>DETAILS OF WRITE-INS</b>						
09.301. Investment advisory fees to affiliate	7,893,848		463,743		1,032,961	9,390,552
09.302. Data processing and other consulting fees	3,656,386		1,049,388		148	4,705,922
09.303. Summary of remaining write-ins for Line 9.3 from overflow page						
09.398. Summary of remaining write-ins for Line 9.3 from overflow page						
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	11,550,235		1,513,130		1,033,109	14,096,474

(a) Includes management fees of \$ 3,662,946 to affiliates and \$ to non-affiliates.

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

	Insurance			4 Investment	5 Total
	1 Life	Accident and Health			
		2 Cost Containment	3 All Other Lines of Business		
1. Real estate taxes	119,654	64,147		100,474	284,275
2. State insurance department licenses and fees	768,035	411,742		59	1,179,836
3. State taxes on premiums	344,990	184,948			529,938
4. Other state taxes, incl. \$ for employee benefits	151,651	81,300		1,150	234,101
5. U.S. Social Security taxes	872,309	467,643		11,624	1,351,576
6. All other taxes	389,346	208,728		196	598,270
7. Taxes, licenses and fees incurred	2,645,985	1,418,508		113,503	4,177,997
8. Taxes, licenses and fees unpaid December 31, prior year	4,072,350	183,019			4,255,369
9. Taxes, licenses and fees unpaid December 31, current year	2,930,290	1,570,924			4,501,214
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	3,788,045	30,603		113,503	3,932,151

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	132	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	45,574	
4. Applied to provide paid-up annuities		
5. Total Lines 1 thru 4	45,706	
6. Paid in cash	1,358	
7. Left on deposit	3,043	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 thru 8	50,107	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	48,754	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 thru 14	48,754	
16. Total from prior year	46,517	
17. Total Dividends or refunds (Lines 9 + 15 - 16)	52,344	
<b>DETAILS OF WRITE-INS</b>		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total	Industrial	Ordinary	Credit (Group and Individual)	Group
<b>LIFE INSURANCE:</b>						
0100001.	AM EXP 3.00% ILL STD.....	33,447		33,447		
0100002.	AM EXP 3.00% NET LEVEL.....	675,060		675,060		
0100003.	AM EXP 3.50% ILL STD.....	146,675		146,675		
0100004.	AM EXP 3.50% NET LEVEL.....	1,552,755		1,552,755		
0100005.	AM MEN(5) 3.00% NET LEVEL.....	364,905		364,905		
0100006.	AM MEN(5) 3.50% NET LEVEL.....	44,743		44,743		
0100007.	1941 CSO 2.50% NET LEVEL.....	543,572		543,572		
0100008.	1941 CSO 2.50% CRVM.....	627,245		627,245		
0100009.	1941 CSO 2.50% NEW JERSEY.....	292,964		292,964		
0100010.	1941 CSO 2.75% CRVM.....	28,936		28,936		
0100011.	1941 CSO 3.00% NET LEVEL.....	760,713		760,713		
0100012.	1941 CSO 3.00% CRVM.....	1,841,726		1,841,726		
0100013.	1941 CSO 3.50% NET LEVEL.....	29,593		29,593		
0100014.	1941 CSO 3.50% NEW JERSEY.....	301,631		301,631		
0100015.	1941 CET 3.00% NET LEVEL.....	70,787		70,787		
0100016.	1958 CSO 2.50% NET LEVEL.....	1,197,546		1,197,546		
0100017.	1958 CSO 2.50% CRVM.....	2,189,423		2,189,423		
0100018.	1958 CSO 2.75% NET LEVEL.....	929		929		
0100019.	1958 CSO 3.00% NET LEVEL.....	2,395,029		2,395,029		
0100020.	1958 CSO 3.00% CRVM.....	6,366,468		6,366,444		24
0100021.	1958 CSO 3.50% NET LEVEL.....	1,325,927		1,263,971		61,956
0100022.	1958 CSO 3.50% CRVM.....	10,500,089		10,500,089		
0100023.	1958 CSO 4.00% NET LEVEL.....	1,241,886		1,241,886		
0100024.	1958 CSO 4.00% CRVM.....	17,385,991		17,385,991		
0100025.	1958 CSO 4.00% NEW JERSEY.....	1,979,458		1,979,458		
0100026.	1958 CSO 4.50% NET LEVEL.....	279,333		279,333		
0100027.	1958 CSO 4.50% CRVM.....	7,517,287		7,517,287		
0100028.	1958 CSO 5.50% CRVM.....	582,046		582,046		
0100029.	1958 CSO 7.00% NET LEVEL.....	642		642		
0100030.	1958 CSO 7.00% CRVM.....	99,521		99,521		
0100031.	1958 CET 2.50% NET LEVEL.....	6,491		6,491		
0100032.	1958 CET 2.75% NET LEVEL.....	17,763		17,763		
0100033.	1958 CET 3.00% NET LEVEL.....	472,385		472,385		
0100034.	1958 CET 3.50% NET LEVEL.....	1,571,678		1,571,678		
0100035.	1958 CET 4.00% NET LEVEL.....	276,564		276,564		
0100036.	1958 CET 4.50% NET LEVEL.....	263,406		263,406		
0100037.	1980 CSO 3.00% NET LEVEL.....	1,549		1,549		
0100038.	1980 CSO 3.00% CRVM.....	63,002		63,002		
0100039.	1980 CSO 4.00% NET LEVEL.....	47,840,665		47,840,665		
0100040.	1980 CSO 4.00% CRVM.....	9,067,988		9,049,824		18,164
0100041.	1980 CSO 4.50% NET LEVEL.....	41,737		41,737		
0100042.	1980 CSO 4.50% CRVM.....	9,245,076		9,245,076		
0100043.	1980 CSO 5.00% NET LEVEL.....	1,935,087		1,935,087		
0100044.	1980 CSO 5.00% CRVM.....	44,314,429		44,289,666		24,763
0100045.	1980 CSO 5.50% NET LEVEL.....	24,044,406		24,044,406		
0100046.	1980 CSO 5.50% CRVM.....	40,000,739		40,000,739		
0100047.	1980 CSO 6.00% NET LEVEL.....	38,702		38,702		
0100048.	1980 CSO 6.00% CRVM.....	8,989,408		8,989,408		
0100049.	1980 CSO 7.00% NET LEVEL.....	1,478		1,478		
0100050.	1980 CET 4.00% NET LEVEL.....	168,581		168,581		
0100051.	1980 CET 5.00% NET LEVEL.....	13,140		13,140		
0100052.	1980 CET 7.00% NET LEVEL.....	4,227		4,227		
0100053.	1980 CSO 2.00%/2.50% CRVM.....	247,654		247,654		
0100054.	1980 CSO 3.66%/2.09%/2.50% CRVM.....	184,147		184,147		
0100055.	1980 CSO 3.67%/2.09%/2.50% CRVM.....	274,994		274,994		
0100056.	125% 1980 CSO 50% Male 2.50% CRVM.....	81,024		31,481		49,543
0100057.	125% 1980 CSO 2.50% CRVM.....	3,148		3,148		
0100058.	2001 CSO 4.00% CRVM.....	84,754		84,754		
0100059.	UNEARNED PREMIUM RESERVE.....	45,000				45,000
<b>0199997. Totals (Gross)</b>		249,675,549		249,476,099		199,450
<b>0199998. Reinsurance ceded</b>		11,681,664		11,556,758		124,906
<b>0199999. Totals (Net)</b>		237,993,885		237,919,341		74,544
<b>ANNUITIES (excluding supplementary contracts with life contingencies):</b>						
0200001.	A-1949, 2.50%.....	3,722	XXX		XXX	3,722
0200002.	1971 IAM, DEFERRED 4.00%.....	13,552,205	XXX	13,552,205	XXX	
0200003.	1971 IAM, DEFERRED 4.50%.....	27,319,178	XXX	27,319,178	XXX	
0200004.	1971 IAM, DEFERRED 6.75%.....	24,322,809	XXX	24,322,809	XXX	
0200005.	1971 IAM, DEFERRED 7.25%.....	2,710,372	XXX	2,710,372	XXX	
0200006.	1971 IAM, DEFERRED 8.00%.....	34,952,845	XXX	34,952,845	XXX	
0200007.	1971 IAM, DEFERRED 8.25%.....	10,194,824	XXX	10,194,824	XXX	
0200008.	1971 IAM, DEFERRED 8.50%.....	2,365,144	XXX	2,365,144	XXX	
0200009.	1971 IAM, DEFERRED 8.75%.....	1,254,109	XXX	1,254,109	XXX	
0200010.	1971 IAM, DEFERRED 9.25%.....	9,790,801	XXX	9,790,801	XXX	
0200011.	1971 IAM, DEFERRED 10.00%.....	1,481,045	XXX	1,481,045	XXX	
0200012.	1983 IAM, DEFERRED 5.00%.....	167,277,145	XXX	167,277,145	XXX	
0200013.	1983 IAM, DEFERRED 5.25%.....	153,308,466	XXX	153,308,019	XXX	447
0200014.	1983 IAM, DEFERRED 5.50%.....	56,887,367	XXX	56,887,367	XXX	
0200015.	1983 IAM, DEFERRED 5.75%.....	51,457,357	XXX	51,454,259	XXX	3,098
0200016.	1983 IAM, DEFERRED 6.00%.....	439,288	XXX	268,229	XXX	171,059
0200017.	1983 IAM, DEFERRED 6.25%.....	39,032,423	XXX	26,074,648	XXX	12,957,775
0200018.	1983 IAM, DEFERRED 6.50%.....	19,351,955	XXX	18,882,737	XXX	469,218
0200019.	1983 IAM, DEFERRED 6.75%.....	21,614,595	XXX	21,614,595	XXX	
0200020.	1983 IAM, DEFERRED 7.00%.....	10,710,321	XXX	10,710,321	XXX	
0200021.	ANN PREMIUM DEFERRED, 3.00%.....	42,400	XXX	42,400	XXX	
0200022.	FLEX PREMIUM DEFERRED, 2.50%.....	1,012	XXX	1,012	XXX	
0200023.	FLEX PREMIUM DEFERRED, 3.00%.....	324,556,442	XXX	324,556,442	XXX	
0200024.	FLEX PREMIUM DEFERRED, 3.50%.....	3,689,377	XXX	3,689,377	XXX	
0200025.	FLEX PREMIUM DEFERRED, 4.00%.....	320,333,310	XXX	320,333,310	XXX	
0200026.	FLEX PREMIUM DEFERRED, 4.50%.....	20,799,354	XXX	20,799,354	XXX	
0200027.	FLEX PREMIUM DEFERRED, 5.00%.....	22,659,171	XXX	22,659,171	XXX	
0200028.	FLEX PREMIUM DEFERRED, 5.50%.....	53,246,406	XXX	53,246,406	XXX	
0200029.	A2000, DEFERRED 4.50%.....	226,138,020	XXX	222,796,377	XXX	3,341,643
0200030.	A2000, DEFERRED 4.75%.....	58,266,159	XXX	58,266,159	XXX	
0200031.	A2000, DEFERRED 5.00%.....	212,302,216	XXX	212,302,216	XXX	
0200032.	A2000, DEFERRED 5.25%.....	270,542,153	XXX	270,227,542	XXX	314,611
0200033.	A2000, DEFERRED 5.50%.....	209,793,839	XXX	209,793,839	XXX	
0200034.	A2000, DEFERRED 5.75%.....	87,951,090	XXX	87,951,090	XXX	
0200035.	A2000, DEFERRED 6.00%.....	30,911,363	XXX	30,911,363	XXX	
0200036.	A2000 IMMEDIATE, 5.50%.....	31,520	XXX	31,520	XXX	
0200037.	A2000 IMMEDIATE, 6.25%.....	723,117	XXX	723,117	XXX	
0200038.	A2000 IMMEDIATE, 6.75%.....	486,150	XXX	486,150	XXX	
0200039.	A2000 IMMEDIATE, 7.00%.....	462,491	XXX	462,491	XXX	
0200040.	SINGLE PREMIUM DEFERRED, 3.00%.....	277,093,552	XXX	277,093,552	XXX	
0200041.	SINGLE PREMIUM DEFERRED, 3.50%.....	43,920,181	XXX	43,920,181	XXX	
0200042.	SINGLE PREMIUM DEFERRED, 4.00%.....	166,702,827	XXX	166,702,827	XXX	



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200043.	SINGLE PREMIUM DEFERRED, 4.50%	15,449,191	XXX	15,449,191	XXX	
0200044.	SINGLE PREMIUM DEFERRED, 5.00%	111,177,325	XXX	111,177,325	XXX	
0200045.	SINGLE PREMIUM DEFERRED, 5.50%	462,006	XXX	462,006	XXX	
0200046.	1951 GAM, IMMEDIATE 2.50%	66,493	XXX		XXX	66,493
0200047.	1971 GAM, IMMEDIATE 6.00%	489,281	XXX		XXX	489,281
0200048.	1971 GAM, IMMEDIATE 7.50%	1,098,304	XXX		XXX	1,098,304
0200049.	1971 GAM, IMMEDIATE 7.75%	96,923	XXX		XXX	96,923
0200050.	1971 GAM, IMMEDIATE 8.25%	6,785	XXX		XXX	6,785
0200051.	1971 GAM, IMMEDIATE 9.25%	136,850	XXX		XXX	136,850
0200052.	1971 GAM, IMMEDIATE 11.00%	81,689	XXX		XXX	81,689
0200053.	1971 GAM, IMMEDIATE 11.25%	1,247,010	XXX		XXX	1,247,010
0200054.	1971 GAM, IMMEDIATE 13.25%	498,496	XXX		XXX	498,496
0200055.	1971 IAM, IMMEDIATE 6.00%	7,000	XXX		XXX	7,000
0200056.	1971 IAM, IMMEDIATE 7.50%	228,229	XXX	228,229	XXX	
0200057.	1971 IAM, IMMEDIATE 9.25%	1,149,671	XXX	1,149,671	XXX	
0200058.	1971 IAM, IMMEDIATE 11.00%	764,374	XXX	764,374	XXX	
0200059.	1971 IAM, IMMEDIATE 11.25%	800,759	XXX	798,973	XXX	1,786
0200060.	1983 IAM, IMMEDIATE 6.25%	826,547	XXX	826,547	XXX	
0200061.	1983 IAM, IMMEDIATE 6.50%	754,508	XXX	754,508	XXX	
0200062.	1983 IAM, IMMEDIATE 6.75%	2,168,029	XXX	2,168,029	XXX	
0200063.	1983 IAM, IMMEDIATE 7.00%	192,791	XXX	192,791	XXX	
0200064.	1983 IAM, IMMEDIATE 7.25%	1,257,466	XXX	1,257,466	XXX	
0200065.	1983 IAM, IMMEDIATE 7.75%	3,956,427	XXX	3,956,427	XXX	
0200066.	1983 IAM, IMMEDIATE 8.00%	1,713,691	XXX	1,713,691	XXX	
0200067.	1983 IAM, IMMEDIATE 8.25%	7,417,274	XXX	7,417,274	XXX	
0200068.	1983 IAM, IMMEDIATE 8.75%	4,324,101	XXX	4,324,101	XXX	
0299997. Totals (Gross)		3,135,049,341	XXX	3,114,057,151	XXX	20,992,190
0299998. Reinsurance ceded		599,683	XXX	599,683	XXX	
0299999. Totals (Net)		3,134,449,658	XXX	3,113,457,468	XXX	20,992,190
<b>SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:</b>						
0300001.	A-1949, 2.50%	11,890		11,890		
0300002.	1971 GAM, 7.75%	9,094				9,094
0300003.	1971 IAM, 6.00%	6,660		6,660		
0300004.	1971 IAM, 11.00%	26,377		26,377		
0300005.	1971 IAM, 11.25%	62,347		62,347		
0300006.	1983 IAM, 6.25%	3,161,744		3,161,744		
0300007.	1983 IAM, 6.50%	4,216,442		4,216,442		
0300008.	1983 IAM, 6.75%	9,332,575		9,332,575		
0300009.	1983 IAM, 7.00%	4,224,002		4,224,002		
0300010.	1983 IAM, 7.25%	5,425,254		5,425,254		
0300011.	1983 IAM, 7.75%	833,284		833,284		
0300012.	1983 IAM, 8.00%	151,926		151,926		
0300013.	1983 IAM, 8.25%	1,561,871		1,561,871		
0300014.	1983 IAM, 8.75%	611,803		611,803		
0300015.	1983 IAM, 9.25%	57,333		57,333		
0300016.	1983 IAM, 11.00%	28,981		28,981		
0300017.	A2000, 4.50%	6,284,738		6,284,738		
0300018.	A2000, 5.50%	4,161,721		4,161,721		
0300019.	A2000, 6.00%	4,447,222		4,447,222		
0300020.	A2000, 6.25%	5,316,497		5,316,497		
0300021.	A2000, 6.50%	4,143,985		4,143,985		
0300022.	A2000, 6.75%	3,807,611		3,807,611		
0300023.	A2000, 7.00%	4,312,265		4,312,265		
0399997. Totals (Gross)		62,195,622		62,186,528		9,094
0399998. Reinsurance ceded						
0399999. Totals (Net)		62,195,622		62,186,528		9,094
<b>ACCIDENTAL DEATH BENEFITS:</b>						
0400001.	1959 ADB TBL W/ 1958 CSO 3%	79,470		56,067		23,403
0499997. Totals (Gross)		79,470		56,067		23,403
0499998. Reinsurance ceded		1,361		1,361		
0499999. Totals (Net)		78,109		54,706		23,403
<b>DISABILITY-ACTIVE LIVES:</b>						
0500001.	1952 DISAB STUDY W/1958 CSO, 3%	40,601		40,601		
0599997. Totals (Gross)		40,601		40,601		
0599998. Reinsurance ceded		15,837		15,837		
0599999. Totals (Net)		24,764		24,764		
<b>DISABILITY-DISABLED LIVES:</b>						
0600001.	1952 DISAB STUDY W/1958 CSO, 3%	989,749		728,553		261,196
0699997. Totals (Gross)		989,749		728,553		261,196
0699998. Reinsurance ceded		58,128		49,707		8,421
0699999. Totals (Net)		931,621		678,846		252,775
<b>MISCELLANEOUS RESERVES</b>						
0700001.	SUBSTANDARD	39,695		39,695		
0700002.	GUARANTEED INSURABILITY OPTION	87		87		
0700003.	PAYOR AND MONTHLY DISABILITY OPTION	84		84		
0700004.	IMMED PAYMENT OF CLAIMS	899,019		899,019		
0700005.	Additional actuarial reserve - Asset/Liability Analysis	15,885,841		15,885,841		
0700006.	For excess of valuation net premiums over corresponding gross premiums on respective policies	1,972,962		1,972,962		
0700007.	For surrender values in excess of reserves otherwise required and carried in this schedule	243,976		243,976		
0700008.	For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	153,412		153,412		
0799997. Totals (Gross)		19,195,076		19,195,076		
0799998. Reinsurance ceded		35,263		35,263		
0799999. Totals (Net)		19,159,813		19,159,813		
9999999. Totals (Net) - Page 3, Line 1		3,454,833,472		3,433,481,466		21,352,006



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**EXHIBIT 5 - INTERROGATORIES**

- 1.1. Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [ X ] No [ ]
- 1.2. If not, state which kind is issued  
.....
- 2.1. Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [ X ]
- 2.2. If not, state which kind is issued  
Non-Participating .....
- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [ X ] No [ ]  
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the Instructions.
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [ X ]
  - 4.1 Amount of insurance?..... \$ .....
  - 4.2 Amount of reserve?..... \$ .....
  - 4.3 Basis of reserve:  
.....
  - 4.4 Basis of regular assessments:  
.....
  - 4.5 Basis of special assessments:  
.....
  - 4.6 Assessments collected during the year ..... \$ .....
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.  
.....
- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [ X ]
  - 6.1 If so, state the amount of reserve on such contracts on the basis actually held:..... \$ .....
  - 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:..... \$ .....
  - Attach statement of methods employed in their valuation.
- 7. Does the reporting entity have any Synthetic GIC contracts, or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]
  - 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements?..... \$ .....
  - 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:  
.....
  - 7.3 State the amount of reserves established for this business:..... \$ .....
  - 7.4 Identify where the reserves are reported in the blank:  
.....

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

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

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**EXHIBIT 6 - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS**

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
<b>ACTIVE LIFE RESERVE</b>									
1. Unearned premium reserve .....	4,525,692	245,057		52,339	45,416	4,132,732	3,757	43,911	2,480
2. Additional contract reserves (a) .....	4,703,900	346		429,120	87,826	4,072,139	114,469		
3. Additional actuarial reserves-Asset/Liability analysis .....									
4. Reserve for future contingent benefits .....	5,250,083			4,398	26,742	5,218,943			
5. Reserve for rate credits .....									
6. Aggregate write-ins for reserves .....									
7. Totals (Gross) .....	14,479,675	245,403		485,857	159,984	13,423,814	118,226	43,911	2,480
8. Reinsurance ceded .....	3,782,473	245,403		480,264	122,630	2,770,145	118,226	43,870	1,935
9. Totals (Net) .....	10,697,202			5,593	37,354	10,653,669		41	545
<b>CLAIM RESERVE</b>									
10. Present value of amounts not yet due on claims .....	1,901,938	407,506			75,336	1,419,096			
11. Additional actuarial reserves-Asset/Liability analysis .....									
12. Reserve for future contingent benefits .....									
13. Aggregate write-ins for reserves .....									
14. Totals (Gross) .....	1,901,938	407,506			75,336	1,419,096			
15. Reinsurance ceded .....	1,032,204	407,506			69,559	555,139			
16. Totals (Net) .....	869,734				5,777	863,957			
17. <b>TOTAL (Net)</b> .....	11,566,936			5,593	43,131	11,517,626		41	545
18. <b>TABULAR FUND INTEREST</b> .....	224,529			165	1,275	223,089			
<b>DETAILS OF WRITE-INS</b>									
0601. ....									
0602. ....									
0603. ....									
0698. Summary of remaining write-ins for Line 6 from overflow page .....									
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) .....									
1301. ....									
1302. ....									
1303. ....									
1398. Summary of remaining write-ins for Line 13 from overflow page .....									
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above) .....									

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

## Statement of Valuation Standards for Exhibit 6 Reserves

### Conseco Insurance Company

1. Medicare Supplement

- ⌚ Two year preliminary term method
- ⌚ Interest rate by issue year:
  - 2005 – 4.5%
  - 2006 – 4.0%
- ⌚ Morbidity table: Company experience claim cost tables
- ⌚ Mortality table: 1980 CSO, ALB

2. Specified Disease

- ⌚ Two year preliminary term method
- ⌚ Interest rate by issue year:
  - 2006 – 4.0%
- ⌚ Morbidity table: 1985 NAIC Cancer Claim cost tables
- ⌚ Mortality table: 1980 CSO, ALB

3. Miscellaneous individual health products

- ⌚ This includes small blocks of disability income, pre-standardized Medicare Supplement, cancer, major medical, and other products.

Methods, interest rates, and morbidity and mortality tables being used are appropriate to the business being valued and the valuation standards governing them.

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance .....	133,192,366		33,221,695	99,646,415	298,691	25,565
2. Deposits received during the year .....	94,501,824			94,482,876	11,209	7,739
3. Investment earnings credited to the account .....	4,768,008		1,007,032	3,751,389	9,004	583
4. Other net change in reserves .....	(534,084)		262,325	(796,409)		
5. Fees and other charges assessed .....						
6. Surrender charges .....						
7. Net surrender or withdrawal payments .....	109,166,824		11,266,823	97,862,028	17,358	20,615
8. Other net transfers to or (from) Separate Accounts .....						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) .....	122,761,290		23,224,229	99,222,243	301,546	13,272
10. Reinsurance balance at the beginning of the year .....						
11. Net change in reinsurance assumed .....						
12. Net change in reinsurance ceded .....						
13. Reinsurance balance at the end of the year (Lines 10+11-12) .....						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	122,761,290		23,224,229	99,222,243	301,546	13,272

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct .....											
1.2 Reinsurance assumed .....											
1.3 Reinsurance ceded .....											
1.4 Net .....											
2. In course of settlement:											
2.1 Resisted .....											
2.11 Direct .....											
2.12 Reinsurance assumed .....											
2.13 Reinsurance ceded .....											
2.14 Net .....			(b)	(b)		(b)	(b)				
2.2 Other .....											
2.21 Direct .....	1,635,863		712,495				474,088		55,987		393,293
2.22 Reinsurance assumed .....											
2.23 Reinsurance ceded .....	705,681		46,585				458,781		55,987		144,328
2.24 Net .....	930,182		(b) 665,910	(b)		(b)	(b) 15,307	(b)	(b)	(b)	(b) 248,965
3. Incurred but unreported:											
3.1 Direct .....	8,466,332		3,037,650				38,850		177,085		5,212,747
3.2 Reinsurance assumed .....											
3.3 Reinsurance ceded .....	929,350		458,850				34,650		177,085		258,765
3.4 Net .....	7,536,982		(b) 2,578,800	(b)		(b)	(b) 4,200	(b)	(b)	(b)	(b) 4,953,982
4. TOTALS .....											
4.1 Direct .....	10,102,195		3,750,145				512,938		233,072		5,606,040
4.2 Reinsurance assumed .....											
4.3 Reinsurance ceded .....	1,635,031		505,435				493,431		233,072		403,093
4.4 Net .....	8,467,164 <sup>(a)</sup>		(a) 3,244,710				(a) 19,507				5,202,947

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance .....678,846

\$ Individual Annuities \$ ....., Credit Life (Group and Individual) \$ ....., and Group Life \$ .....252,775 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ ....., Credit (Group and Individual) Accident and Health \$ ....., and Other Accident and Health \$ .....869,734 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

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

**PART 2 - Incurred During the Year**

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
<b>1. Settlements During the Year:</b>											
1.1 Direct	168,004,416		23,192,164	111,573,025	8,757,842		195,656	586,817	816,897		22,882,015
1.2 Reinsurance assumed											
1.3 Reinsurance ceded	4,185,556		2,606,461				159,056		816,897		603,141
1.4 Net <sup>(d)</sup>	163,818,860		20,585,703	111,573,025	8,757,842		36,600	586,817			22,278,873
<b>2. Liability December 31, current year from Part 1:</b>											
2.1 Direct	10,102,195		3,750,145				512,938		233,072		5,606,040
2.2 Reinsurance assumed											
2.3 Reinsurance ceded	1,635,031		505,435				493,431		233,072		403,093
2.4 Net	8,467,164		3,244,710				19,507				5,202,947
<b>3. Amounts recoverable from reinsurers December 31, current year</b>	226,102		178,000								48,102
<b>4. Liability December 31, prior year:</b>											
4.1 Direct	9,193,066		6,167,101	122,075			24,400		312,730		2,566,760
4.2 Reinsurance assumed											
4.3 Reinsurance ceded	1,523,017		931,181				16,000		312,730		263,106
4.4 Net	7,670,049		5,235,920	122,075			8,400				2,303,654
<b>5. Amounts recoverable from reinsurers December 31, prior year</b>	167,182		148,872								18,310
<b>6. Incurred benefits:</b>											
6.1 Direct	168,913,545		20,775,208	111,450,950	8,757,842		684,194	586,817	737,239		25,921,295
6.2 Reinsurance assumed											
6.3 Reinsurance ceded	4,356,490		2,209,843				636,487		737,239		772,920
6.4 Net	164,557,055		18,565,365	111,450,950	8,757,842		47,707	586,817			25,148,374

- (a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
 \$ ..... in Line 6.1 and \$ ..... in Line 6.4.
- (b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... 942,927 in Line 1.1, \$ ..... 942,927 in Line 1.4.  
 \$ ..... 942,927 in Line 6.1 and \$ ..... 942,927 in Line 6.4.
- (c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
 \$ ..... in Line 6.1 and \$ ..... in Line 6.4.
- (d) Includes \$ ..... 121,016 premiums waived under total and permanent disability benefits.

17

**EXHIBIT OF NONADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			
2. Stocks (Schedule D):			
2.1 Preferred stocks .....			
2.2 Common stocks .....			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....			
3.2 Other than first liens .....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale .....			
5. Cash, (Schedule-E, Part 1), cash equivalents (Schedule-E, Part 2) and short-term investments (Schedule DA).....			
6. Contract loans .....	328,636		(328,636)
7. Other invested assets (Schedule BA) .....			
8. Receivables for securities .....			
9. Aggregate write-ins for invested assets .....			
10. Subtotals, cash and invested assets (Lines 1 to 9) .....	328,636		(328,636)
11. Title plants (for Title insurers only).....			
12. Investment income due and accrued .....			
13. Premiums and considerations:			
13.1 Uncollected premiums and agents' balances in the course of collection .....	333,668	360,488	26,820
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
13.3 Accrued retrospective premium.....			
14. Reinsurance:			
14.1 Amounts recoverable from reinsurers .....			
14.2 Funds held by or deposited with reinsured companies .....			
14.3 Other amounts receivable under reinsurance contracts .....		1,458	1,458
15. Amounts receivable relating to uninsured plans .....			
16.1 Current federal and foreign income tax recoverable and interest thereon .....			
16.2 Net deferred tax asset.....	107,553,306	106,393,137	(1,160,169)
17. Guaranty funds receivable or on deposit .....	499		(499)
18. Electronic data processing equipment and software.....			
19. Furniture and equipment, including health care delivery assets.....			
20. Net adjustment in assets and liabilities due to foreign exchange rates .....			
21. Receivables from parent, subsidiaries and affiliates .....			
22. Health care and other amounts receivable.....	5,339,522	5,598,837	259,314
23. Aggregate write-ins for other than invested assets .....			
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	113,555,631	112,353,920	(1,201,711)
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
26. Total (Lines 24 and 25)	113,555,631	112,353,920	(1,201,711)
<b>DETAILS OF WRITE-INS</b>			
0901. ....			
0902. ....			
0903. ....			
0998. Summary of remaining write-ins for Line 9 from overflow page .....			
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)			
2301. ....			
2302. ....			
2303. ....			
2398. Summary of remaining write-ins for Line 23 from overflow page .....			
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)			



## NOTES TO FINANCIAL STATEMENTS

Note #	Description	Page #
1	Summary of Significant Accounting Policies	19.1
2	Accounting Changes and Corrections of Errors	19.2
3	Business Combinations and Goodwill	19.2
4	Discontinued Operations	19.2
5	Investments	19.3
6	Joint Ventures, Partnerships and Limited Liability Companies	19.4
7	Investment Income	19.4
8	Derivative Instruments	19.4
9	Income Taxes	19.6
10	Information Concerning Parent, Subsidiaries and Affiliates	19.7
11	Debt	19.10
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences And Other Postretirement Benefit Plans	19.10
13	Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations	19.11
14	Contingencies	19.11
15	Leases	19.13
16	Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk	19.13
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	19.14
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	19.14
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	19.14
20	September 11, 2001 Events	19.14
21	Other Items	19.15
22	Events Subsequent	19.16
23	Reinsurance	19.16
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	19.16
25	Change in Incurred Losses and Loss Adjustment Expenses	19.17
26	Intercompany Pooling Arrangements	19.17
27	Structured Settlements	19.17
28	Health Care Receivables	19.17
29	Participating Policies	19.17
30	Premium Deficiency Reserves	19.17
31	Reserves for Life Contracts and Annuity Contracts	19.17
32	Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics	19.18
33	Premium and Annuity Considerations Deferred and Uncollected	19.19
34	Separate Accounts	19.19
35	Loss/Claim Adjustment Expenses	19.20

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies

#### Accounting Practices

- A. The financial statements of Conseco Insurance Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Illinois Director of Insurance ("Director").

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

However, the State of Illinois may adopt certain prescribed accounting practices that differ from NAIC SAP. As required by Illinois, the Company uses continuous CARVM reserving methods for its deferred annuity contracts versus currate CARVM reserving methods required by NAIC SAP. If currate CARVM reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by \$16,900,000 and \$14,500,000 as of December 31, 2006 and 2005, respectively. Additionally, net income for the years ended 2006 and 2005 would be increased (decreased) by \$2,400,000 and (\$200,000), respectively. Using currate 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 Director 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 Illinois is shown below:

	State of Domicile	2006	2005
(1) Net Income, State of Illinois basis	Illinois	\$ 8,573,178	\$ 34,780,463
(2) State Prescribed Practices (Income):			
Continuous CARVM reserving method	Illinois	2,400,000	(200,000)
(3) State Permitted Practices (Income):			
None	Illinois	0	0
(4) Net Income, NAIC SAP	Illinois	<u>\$ 10,973,178</u>	<u>\$ 34,580,463</u>
(5) Statutory Capital and Surplus, State of Illinois basis	Illinois	\$ 314,075,950	\$ 346,130,571
(6) State Prescribed Practices (Surplus):			
Continuous CARVM reserving method	Illinois	16,900,000	14,500,000
(7) State Permitted Practices (Income):			
None	Illinois	0	0
(8) Statutory Capital and Surplus, NAIC SAP	Illinois	<u>\$ 330,975,950</u>	<u>\$ 360,630,571</u>

- B. The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts. It also requires disclosure of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.
- C. Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

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

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method except those rated NAIC class 6, which are stated at the lower of cost or fair value.
- (3) Common stocks are stated at fair value.
- (4) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.
- (5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method. These assumptions are generally consistent with the current interest rate and economic environment.
- (7) The Company carries its investments in the equity-like tranches of certain structured security vehicles, which have been determined to be affiliated investments under Statement of Statutory Accounting Principles ("SSAP") #88, at audited GAAP equity of the investee, adjusted for any distributions received.

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies, continued

- (8) The Company has minor ownership interests in joint ventures, which are classified as other invested assets on the balance sheet. The Company carries these interests based on their proportionate share of the underlying audited GAAP equity of the investee or, if not available for interests acquired prior to January 1, 2001, GAAP equity.
- (9) All derivatives are stated at fair value.
- (10) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (11) The Company has not modified its capitalization policy from the prior period.

### 2. Accounting Changes and Corrections of Errors

During 2006, the Company did not record any material changes in accounting principles or correction of errors.

### 3. Business Combinations and Goodwill

- A. During 2006, the Company did not purchase any interest in another company.
- B. During 2006, the Company did not merge with any other insurance company. In 2004, the Company filed for regulatory approval of a proposed merger with an affiliate, Conseco Life Insurance Company. However, in 2005, the filing was withdrawn.
- C. During 2006, the Company did not participate in an assumption reinsurance agreement.
- D. During 2006, the Company did not recognize an impairment loss on the transactions described above.

### 4. Discontinued Operations

During 2006, the Company did not discontinue any operations.

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments

#### A. Mortgage Loans including Mezzanine Real Estate Loans

- (1) Nine new commercial loans were made in 2006 with interest rates from 5.85% to 15.5%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.
- (2) During 2006, the Company did not reduce interest rates on any outstanding mortgage loans.
- (3) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 80%.

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

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

#### B. Debt Restructuring

The Company has no investment in restructured loans.

#### C. Reverse Mortgages

The Company has no investment in reverse mortgages.

#### D. Loan-Backed Securities

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

#### E. Repurchase Agreements

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

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments, continued

#### F. Real Estate

- (1) During 2006, the Company did not recognize any impairment losses on its investment in real estate.
- (2) The Company is actively marketing the sale of retail property located in Montgomery, Alabama, which is classified as real estate held for sale. This property was acquired in satisfaction of debt on September 29, 2006 and had a book/adjusted carrying value of \$609,259 at December 31, 2006. The Company has executed a contract to sell this property, which is expected to close in the first quarter of 2007. The Company does not expect to recognize a material gain or loss on disposal.

The Company is actively marketing the sale of retail property located in Dayton, Ohio, which is classified as real estate held for sale. This property was acquired in satisfaction of debt on September 29, 2006 and had a book/adjusted carrying value of \$740,000 at December 31, 2006. The Company does not expect to recognize a material gain or loss on disposal.

The Company has real estate held for sale located in Albuquerque, New Mexico, which is to be sold under contract. The sales contract, executed in March 1991, specifies that the purchaser is to make monthly installments, including interest, of \$1,773 over a period of 20 years. The book/adjusted carrying value of \$36,182 at December 31, 2006 represents the remaining unpaid principal balance.

- (3) The Company has not experienced any changes to the plan of sale of its investments in real estate.
- (4) The Company does not engage in retail land sales operations.

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

- (1) The Company owns LIHTC property investments as defined in SSAP No. 93. U.S. Bancorp Missouri Tax Credit Fund 2002A, L.L.C. is a limited liability company which provides low income housing tax credits in the state of Missouri. The Company's investment totaled \$279 at December 31, 2006 with tax credits available through the year 2010.
- (2) The LIHTC investments were not subject to any regulatory reviews as of December 31, 2006.
- (3) At December 31, 2006, the Company had no investments in LIHTC that exceeded 10% of its total admitted assets.
- (4) The Company did not recognize any impairment losses on its LIHTC investments during 2006.
- (5) The Company did not write-down or reclassify any of its LIHTC investments during 2006.

### 6. Joint Ventures, Partnerships and Limited Liability Companies

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

During 2005, the Company recognized impairment write-downs on three limited partnerships totaling \$733,302. The impairments were based on a review of the underlying equity securities owned by the limited partnerships and our determination that the decline in fair value of these securities was other than temporary.

### 7. Investment Income

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

### 8. Derivative Instruments

Standard & Poor's ("S&P") 500, S&P 400 Mid Cap, Russell 2000 and Dow Jones Index Call Options

- A. The credit risk of call options is the risk that the seller of the option will not pay the return earned through the option. The Company limits this risk by primarily purchasing options from dealers with an "A" rating or better. Since the purchaser is not required to exercise a call option, the market risk is limited to the purchase price of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.
- B. The Company issues equity-indexed annuity products that provide a guaranteed base rate of return and a higher potential return linked to the performance of one or more of the four indices. One-year call options on all four indices are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the respective Index. The Company's hedges are categorized as fair value hedges.

## NOTES TO FINANCIAL STATEMENTS

### 8. Derivative Instruments, continued

- C. During 2006, all of the Company's index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting. Under hedge accounting, the options are recorded at cost and marked to market, with the change reported as a component of net investment income. At the time the option expires or is terminated, any difference between the cash received and the cost is recognized as investment income. Prior to 2006, the premiums paid to purchase the one-year call options were amortized over the term of the option contract. During 2006, it was determined that it was no longer necessary to amortize such premiums. This change had no effect on any reported amounts in the Balance Sheet or the Summary of Operations.

During 2005, certain index call options did not meet the criteria of a highly effective hedge and were therefore valued and reported using fair value accounting. Under fair value accounting, the options were recorded at cost and marked to market, with the change reported as an unrealized gain or loss. At the time the option expired or was terminated, the previously recorded unrealized gains or losses were reversed and any difference between the cash received and the cost were recognized as a realized gain or loss. Prior to 2006, the premiums paid to purchase the one-year call options were amortized over the term of the option contract.

The Company monitors the hedge effectiveness of all of the index call options on a daily basis.

#### Forward Contracts

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

#### Future Contracts

- A. The financial futures purchased are standardized contracts traded on the Chicago Mercantile Exchange and therefore the credit risk is limited on these contracts. All open positions are marked to market daily and all variation margin payments must be settled daily in cash or acceptable collateral, thus reducing the risk involved.
- B. The Company issues indexed-linked annuity products that provide a guaranteed base rate of return and higher potential return linked to the performance of the S&P 500 Index. Future contracts are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index. The Company's hedges are categorized as fair value hedges.
- C. The future contracts have not met the criteria of a highly effective hedge and are therefore valued and reported using fair value accounting. Under fair value accounting, the futures are recorded at the amount of cash deposits with a broker. Subsequent additions (reductions) in cash deposits plus any cash paid (received) as a result of the daily mark-to-market process (i.e. variation margin) will increase (decrease) the value of the futures contract. Upon termination, the cash received (paid) is recognized as a realized gain/(loss).

#### Credit Default Swaps - Hedging

- A. The credit risk of the credit default swaps is the risk that the seller of the swap will not pay the return earned through the swap. The Company limits this risk by primarily purchasing swaps from dealers with an "A" rating or better.

Credit default swaps are purchased in an effort to hedge credit risk of large corporate exposures. The Company pays periodic premiums for coverage of a specific security over a period of time as specified. If a credit event occurs, the issuer of the swap makes a payment to the Company to cover the loss of income on the security. The Company's hedges are categorized as fair value hedges.

- C. The credit default swaps have not met the criteria of a highly effective hedge and are therefore valued and reported using fair value accounting. Under fair value accounting, the swaps are recorded at cost and marked to market, with the change reported as an unrealized gain or loss. At the time the swap expires or is terminated, any difference between the cash received and the cost is recognized as a realized gain or loss. In 2005, the cost of the swaps was amortized over the terms of the swaps and reported in net investment income, the effect of which was immaterial.

#### Credit Default Swaps - Replication

- A. The Company limits credit risk with the counterparty by primarily selling swaps to dealers with an "A" rating or better. There is also risk of a credit event on the referenced security. The credit risk represents the credit risk of the underlying security. The Company limits this risk by primarily selling swaps on investment grade corporate bonds. There are no cash requirements to the Company for this derivative unless there is a credit event as defined by the agreement on the referenced security.

## NOTES TO FINANCIAL STATEMENTS

## 8. Derivative Instruments, continued

- B. The credit default swap is written, or sold, so that the derivative in conjunction with another instrument owned by the Company, called the cash instrument, replicate another specific investment. The purpose of the replication (synthetic asset) transaction ("RSAT") is to achieve incremental investment yield with no initial cash outlay. The credit default swap that is sold to a third party provides protection against a credit event on the referenced security. The Company collects periodic premiums for this coverage over a period of time as specified. If a credit event occurs, the Company makes a payment to the purchaser of the swap to cover the loss of principal on the referenced security. The RSATs are not qualified as nor intended to be hedging transactions.
- C. The Company has elected to carry the derivatives at fair value under the alternative derivative value basis. The derivatives are recorded at cost and marked to market, with the change reported as an unrealized gain or loss. The Company records the periodic premium receipts as investment income. At the time the swap expires or is terminated, any difference between the cash paid and the cost is recognized as a realized gain or loss.

## 9. Income Taxes

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

	December 31		Change
	2006	2005	
Total gross deferred tax assets	\$ 126,279,748	\$ 127,186,380	\$ (906,632)
Total gross deferred tax liabilities	9,668,485	11,302,801	(1,634,316)
Net deferred tax assets	116,611,263	115,883,579	727,684
Deferred tax assets nonadmitted	107,553,306	106,393,137	1,160,169
Net deferred tax assets admitted	<u>\$ 9,057,957</u>	<u>\$ 9,490,442</u>	<u>\$ (432,485)</u>

- B. The Company has recognized all deferred tax liabilities as of December 31, 2006.
- C. The components of current and deferred income taxes are as follows:

Current income taxes incurred consist of the following major components:

	2006	2005
Tax expense (benefit) on current year operating income	\$ 1,336,176	\$ (68,658)
Prior year under (over) accrual of tax	1,057,695	(1,984,373)
Current income taxes incurred on operating income	2,393,871	(2,053,031)
Current income taxes incurred on net capital gains	429,243	(4,170,867)
True up of prior year tax on capital gains (losses)	(1,313,087)	1,153,415
Utilization of capital loss carry forwards	(178,257)	0
Total current income taxes incurred	<u>\$ 1,331,770</u>	<u>\$ (5,070,483)</u>

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

	December 31	
	2006	2005
<u>Deferred tax assets</u>		
Reserves	\$ 38,883,326	\$ 36,939,316
Proxy DAC	10,112,170	10,936,460
Investments	3,109,077	3,184,597
Capital loss carryforward	65,834,588	67,755,435
Agent balances	1,801,120	1,938,796
Net operating loss carryforward	2,571,735	2,571,735
Other	3,967,732	3,860,041
Gross deferred tax assets	126,279,748	127,186,380
Deferred tax assets non-admitted	107,553,306	106,393,137
Deferred tax assets admitted	18,726,442	20,793,243
<u>Deferred tax liabilities</u>		
Reserves	30,097	33,441
Investments	7,497,701	8,813,299
Life insurance premiums due & uncollected	729,449	958,188
Other	1,411,238	1,497,873
Gross deferred tax liabilities	9,668,485	11,302,801
Net deferred tax assets admitted	<u>\$ 9,057,957</u>	<u>\$ 9,490,442</u>

## NOTES TO FINANCIAL STATEMENTS

## 9. Income Taxes, continued

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

Change in net deferred tax assets	\$ 727,684
Tax effect of unrealized gains (losses)	167,397
Change in net deferred income tax	<u>\$ 895,081</u>

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

	2006	Effective Tax Rate
Provision computed at statutory rate	\$ 2,857,662	35.0 %
Tax effect of permanent differences:		
Dividends received deduction	(1,068,113)	(13.1) %
Other	360,628	4.4 %
Total	<u>(707,485)</u>	<u>(8.7) %</u>
Tax effect of temporary differences:		
Difference in statutory and tax basis:		
Reserves	2,381,389	29.2 %
Investment income	(2,453,776)	(30.1) %
Deferred acquisition costs	(664,025)	(8.1) %
True up of prior year taxes	1,057,695	13.0 %
Other	<u>(77,589)</u>	<u>(1.0) %</u>
Tax on income from operations	2,393,871	<u>29.3 %</u>
Tax on current year capital gains (losses)	429,243	
True up of prior year tax on capital gains (losses)	(1,313,087)	
Utilization of capital loss carry forwards	(178,257)	
Change in net deferred tax assets	<u>(727,684)</u>	
Total federal income tax expense	<u>\$ 604,086</u>	

E. (1) At December 31, 2006, the Company had \$7,347,815 of net operating loss carry forwards originating in 2003 which expire, if unused, in 2018.

At December 31, 2006, the Company had \$188,098,822 of capital loss carry forwards originating in 2002 through 2004. If unused, \$114,775,683, \$32,867,186 and \$40,455,953 will expire in 2007, 2008 and 2009, respectively.

At December 31, 2006, the Company had \$332,160 of alternative minimum tax credits originating in 2001. These credits do not expire.

At December 31, 2006, the Company had \$57,833 of federal LIHTC originating in 2004 through 2005. If unused, \$51,902 and \$5,931 will expire in 2024 and 2025, respectively.

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

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

(2) The method of allocation between the companies is subject to a written agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses subject to certain limitations. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, provided the consolidated life group had net income in the prior years, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes. Intercompany tax balances are settled quarterly. The federal income tax recoverable at December 31, 2006 of \$1,153,727 was receivable from Conseco Life Insurance Company of Texas ("Conseco Life of Texas"). The federal income tax recoverable at December 31, 2005 of \$4,702,307 was receivable from Conseco Life of Texas.

## 10. Information Concerning Parent, Subsidiaries and Affiliates

A., B., & C.

During 2006 and 2005, the Company paid dividends to shareholders as follows:

(1) On September 29, 2006, the Company paid a dividend of \$34,000,000 in cash to its parent, Washington National Insurance Company ("Washington National"), after approval by the Illinois Department of Insurance. Dividends to shareholders paid from other than unassigned surplus were required to be reported as a reduction to the Company's paid in surplus by the Illinois Director of Insurance. During 2006, dividends in the amount of \$19,999,529 were reported as a reduction in paid in surplus.



## NOTES TO FINANCIAL STATEMENTS

## 10. Information Concerning Parent, Subsidiaries and Affiliates, continued

- (2) On September 28, 2005, the Company paid a dividend of \$25,000,000 in cash to its parent, Washington National.

In order to enhance asset/liability matching, on September 28, 2005, the Company executed the following transactions brokered by Goldman Sachs, after non-disapproval by the Illinois Department of Insurance:

- (1) The Company sold unaffiliated securities at a fair value, including accrued interest, of \$48,356,202 to an affiliate, Conseco Life Insurance Company, in exchange for cash of \$13,386,603 and unaffiliated securities recorded at a fair value, including accrued interest, of \$34,969,599. The book /adjusted carrying value of the securities sold, including accrued interest, was \$44,722,411. In accordance with SSAP #25, a net realized gain of \$3,633,791 was recorded and \$3,990,456 was transferred to IMR.
- (2) The Company sold unaffiliated securities at a fair value, including accrued interest, of \$38,909,830 to its parent, Washington National, in exchange for cash of \$11,097,380 and unaffiliated securities recorded at a fair value, including accrued interest, of \$27,812,450. The book /adjusted carrying value of the securities sold, including accrued interest, was \$35,704,710. In accordance with SSAP #25, a net realized gain of \$3,205,120 was recorded and \$3,289,723 was transferred to IMR.
- (3) The Company sold unaffiliated securities at a fair value, including accrued interest, of \$10,840,045 to an affiliate, Conseco Senior Health Insurance Company ("Conseco Senior Health"), in exchange for cash of \$3,388,714 and unaffiliated securities recorded at a fair value, including accrued interest, of \$7,451,331. The book /adjusted carrying value of the securities sold, including accrued interest, was \$10,319,336. In accordance with SSAP #25, a net realized gain of \$520,709 was recorded and \$430,567 was transferred to IMR.
- (4) The Company sold unaffiliated securities at a fair value, including accrued interest, of \$9,910,280 to an affiliate, Conseco Health Insurance Company, in exchange for cash of \$6,083,501 and unaffiliated securities recorded at a fair value, including accrued interest, of \$3,826,779. The book /adjusted carrying value of the securities sold, including accrued interest, was \$9,949,029. In accordance with SSAP #25, a net realized loss of \$38,749 was recorded and a net realized gain of \$58,164 was transferred to IMR.

Under a Stock Exchange Agreement dated September 11, 2003, the Company received 63,000 shares of the 1994 Series Preferred Stock of CDOC, Inc. ("CDOC"), the Company's indirect parent, with a statement value of \$35,300,141 at September 30, 2003. The CDOC preferred stock was received in exchange for the same number of shares of 1994 Series PIK preferred stock issued by CIHC, Incorporated ("CIHC"), the Company's former indirect parent. The terms of the preferred stock exchanged were similar except that the CDOC preferred stock provides for a 5% dividend payable in cash quarterly, escalating 1% per year up to 9%. The CIHC preferred stock provided for a 13% payment-in-kind dividend payable annually until the year 2006 and a 15% dividend payable annually in cash thereafter. On June 22, 2004, CDOC executed a partial redemption at par value of 20,890.71 shares of its 1994 Series Preferred Stock held by the Company for \$20,890,710 plus accrued dividends of \$235,020, after non-disapproval by the Illinois Department of Insurance. The redemption of the shares, which had a statement value of \$13,271,098, resulted in realized and unrealized gains totaling \$7,619,612. However, since this investment is carried at the lower of cost or fair value, the statement value of the remaining shares was reduced by an offsetting amount to maintain a carrying value at the low end of the range of possible fair values of the stock, resulting in an unrealized loss of \$7,619,612. As a result, the redemption had no net effect on surplus and the remaining 42,109.243 shares had a statement value of \$19,130,834 at December 31, 2006 and 2005, which represents the low end of the Company's range of possible fair values of the stock.

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

	December 31, 2006		December 31, 2005	
	Receivable	Payable	Receivable	Payable
Parents	\$ 217,628	\$ 0	\$ 899,781	\$ 0
Affiliates	214,808	2,615,710	339,319	2,494,065
Total	<u>\$ 432,436</u>	<u>\$ 2,615,710</u>	<u>\$ 1,239,100</u>	<u>\$ 2,494,065</u>

- E. The Company has not made any guarantees or undertakings for the benefit of an affiliate, which would result in a material contingent exposure of the Company's or any affiliated insurer's assets to liability.
- F. Under an investment advisory service agreement, 40|86 Advisors, Inc., an affiliate, manages the Company's investments and provides investment accounting services, for which expenses totaled \$9,390,552 and \$10,245,797 in 2006 and 2005, respectively.

Conseco Services, L.L.C. ("Conseco Services"), also an affiliate, provides certain administrative services to the Company. This agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled \$43,695,404 and \$34,630,347 in 2006 and 2005, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibit 2 and 3 as if they had been borne directly by the Company.

## NOTES TO FINANCIAL STATEMENTS

## 10. Information Concerning Parent, Subsidiaries and Affiliates, continued

On September 29, 1994, the Company entered an Amended and Restated General Agency Commission and Servicing Agreement with American Life and Casualty Marketing Division Company ("ALCMD"), an affiliate, pursuant to which ALCMD provides services related to the marketing of certain products. As compensation to ALCMD, the Company pays a quarterly trail commission equal to a percentage of the accumulated value of the policies. During 2006 and 2005, trail commission expenses on the business covered by the agreement totaled \$17,995,768 and \$21,512,073, respectively.

Effective January 1, 2006, the Company entered into a National Marketing Agreement ("Marketing Agreement") with Conseco Services and effective September 22, 2005, Conseco Services entered into a National Distribution Agreement ("Distribution Agreement") with nonaffiliates, Coventry Health and Life Insurance Company, Cambridge Life Insurance Company and First Health Life and Health Insurance Company (collectively "Coventry") to distribute Medicare Part D stand alone Prescription Drug Plans through duly appointed agents of the Company. Under the Distribution Agreement, Coventry compensates Conseco Services through 1) a monthly distribution fee, which is a percentage of collected premiums, 2) an annual production and retention bonus, beginning in 2007, and 3) a quarterly licensing fee, which is a percentage of collected premiums. Under the Marketing Agreement, Conseco Services compensates the Company by either (1) paying all compensation that it receives from Coventry to the Company under the same terms and conditions as it receives the compensation, with the exception of the quarterly licensing fee, which is retained by Conseco Services, or (2) assigning all payments to the Company. During 2006, Conseco Services assigned the fees to the Company and the Company reported fee income from Coventry totaling \$1,098,150. In addition, the Company reported expense of \$1,198,081 relating to the distribution of these plans.

An affiliate, Bankers Life and Casualty Company ("Bankers Life"), has also entered into a Quota Share Reinsurance Agreement with Coventry, whereas Bankers Life assumes 50% of net premiums and related policy benefits, subject to a risk corridor, of the Medicare Part D plans sold by the distribution channels of the Company.

- G. All outstanding shares of the Company are owned by Washington National, an Illinois domiciled insurance company which is a direct wholly-owned subsidiary of Conseco Life of Texas and an indirect wholly-owned subsidiary of Conseco.
- H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly.
- I. During 2006, the Company did not have an investment in a subsidiary, controlled or affiliated ("SCA") entity that exceeded 10% of admitted assets.

The Company owns 2,500 shares of 7% Series A cumulative redeemable preferred stock of Conseco Senior Health, an affiliate, which were acquired in 1997. The statement value of these shares was \$1,628,489 at December 31, 2006 and December 31, 2005, respectively.

Investments in certain structured security vehicles ("SSV") have been determined to be affiliated investments under Statement of Statutory Accounting Principles ("SSAP") #88. The SSV include junior subordinated tranches, which are considered to be equity-like components. As a result, these components are classified as joint ventures - common stocks - affiliated and their carrying values have been adjusted at June 30, 2006 by (\$1,399,688) in accordance with audited GAAP equity. The remaining components are reported as affiliated bonds. These SSV were classified as unaffiliated bonds on Schedule D - Part 1 at December 31, 2005, with the exception of Eagle Creek CLO Ltd., which was purchased on February 23, 2006.

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

Investment	Book/Adjusted Carrying Value	Statement Location
Conseco Funding Ltd.	\$ 15,671,964	Schedule D - Part 1, Affiliated Bonds
Fall Creek CLO Ltd.	8,000,000	Schedule D - Part 1, Affiliated Bonds
Eagle Creek CLO Ltd.	2,000,000	Schedule D - Part 1, Affiliated Bonds
Total affiliated SSV bonds	\$ 25,671,964	
Conseco Funding Ltd.	\$ 4,682,162	Schedule BA - Part 1, Joint Venture Interests - Common Stock - Affiliated
Fall Creek CLO Ltd.	274,198	Schedule BA - Part 1, Joint Venture Interests - Common Stock - Affiliated
Eagle Creek CLO Ltd.	1,122,055	Schedule BA - Part 1, Joint Venture Interests - Common Stock - Affiliated
Total affiliated SSV equity	\$ 6,078,415	

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

## NOTES TO FINANCIAL STATEMENTS

### 11. Debt

#### A. Capital Notes

The Company has no capital notes outstanding.

#### B. All Other Debt

At December 31, 2006 and 2005, respectively, the Company had no outstanding liability for borrowed money.

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

#### A. Defined Benefit Plan

The Company provided certain health care and life insurance benefits ("postretirement benefits") only for currently retired employees. All former employees eligible to participate are fully vested and no additional participants may join in this plan. Health care benefits for retirees under age 65 were generally the same as indemnity benefits offered to active employees. Health care benefits coordinated with Medicare benefits for retirees 65 and older. These benefits were generally set at fixed amounts. Effective December 31, 2005, the Company terminated this plan and recognized a gain of \$426,283. As of December 31, 2006, the Company had no defined benefit plan.

A summary of obligations and assumptions of the postretirement benefit plan was as follows at December 31, 2005:

(1) Change in Benefit Obligation	2005
a. Benefit obligation at the beginning of the year	\$ 588,340
b. Service cost	0
c. Interest cost	24,151
d. Contribution by plan participants	3,992
e. Actuarial (gain) loss	(426,283)
f. Benefits paid	(190,200)
	0
g. Benefit obligation at the end of the year	\$ 0
(2) Components of net periodic benefit cost	
a. Service cost	\$ 0
b. Interest cost	24,151
c. Amortization of unrecognized transition obligation	0
d. Amount of recognized (gains) losses	(426,283)
	(402,132)
e. Total net periodic benefit cost	\$ (402,132)

(3) The Company has no additional minimum pension liability.

(4) The discount rate used in determining the accumulated post retirement benefit obligations in 2005 was 4.62%.

(5) The measurement date used to determine other deferred compensation benefit measures for deferred compensation plans that make up the benefit obligations was December 31, 2005.

(6) During 2005, the Company paid premiums of \$7,328 for retiree health care benefits.

#### B. Defined Contribution Plans

The Company has not sponsored a defined contribution plan.

#### C. Multiemployer Plans

The Company does not participate in a multiemployer plan.

#### D. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in Consecos 401(k) savings plan. In addition, certain executive officers of the Company are included in Consecos deferred compensation plan. The Company has no legal obligation for benefits under these plans. Consecos allocates a portion of these costs to the Company based on salary ratios. The Company's allocated expenses under these plans during 2006 and 2005 totaled \$267,338 and \$212,002, respectively.

## NOTES TO FINANCIAL STATEMENTS

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

- (1) The Company's capital consists of 3,500,000 shares authorized and 3,000,000 shares issued and outstanding, with a par value of \$1.00 per share.
- (2) The Company has no preferred stock outstanding.
- (3, 4)

The maximum amount of dividends which can be paid by State of Illinois life insurance companies to shareholders without prior approval of the Director is the greater of statutory net income for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net income for 2006 was \$8,573,178. Statutory surplus as regards policyholders as of December 31, 2006 was \$314,075,950. The maximum dividend payout which may be made without prior approval in 2007 is \$31,407,595. However, under State of Illinois insurance statutes, dividends may be paid only from earned surplus without prior approval, the balance of which as of December 31, 2006 was \$1,327,523.
- (5) Unassigned surplus is held for the benefit of the Company's shareholder.
- (6) During 2006, the Company had no advances to surplus.
- (7) During 2006, the Company held no stock for special purposes.
- (8) During 2006, the Company had no special surplus funds.
- (9) As of December 31, 2006, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was (\$22,367,557).
- (10) The Company has no surplus debentures or similar obligations outstanding.
- (11, 12)

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

### 14. Contingencies

#### A. Contingent Commitments

The Company has given Black Diamond Capital Partners I, L.P., a limited partnership organized to make equity investments in a variety of corporations, a standby equity commitment of \$800,000. The Company had funded \$304,805 of the commitment as of December 31, 2006.

As of December 31, 2006, the Company had unfunded commitments on four commercial mortgage loans totaling \$17,915,600.

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

#### B. Assessments

The Company has established a liability for guaranty fund assessments on several insolvencies of \$4,150,000. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals \$1,717 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years

#### C. Gain Contingencies

The Company has no gain contingencies

## NOTES TO FINANCIAL STATEMENTS

### 14. Contingencies, continued

#### D. All Other Contingencies

On July 9, 1999, a complaint was filed in the Supreme Court of the State of New York, County of New York, *PRG Planning & Development, LLC v. LateNite Magic, Inc., Daurio & Russo & Sons Construction Co., Inc., Specialized Audio Visual, Inc., Farmore Realty, Inc. f/k/a Sweetheart Theatres, Inc., The City of New York and the State of New York Cause No: 114077/99*. The complaint seeks damages in the amount of \$3,900,000 with interest thereon from January 20, 1998. This is a lien foreclosure suit that is the result of an April 1996 lease agreement entered into by LateNite Magic and Farmore Realty, Inc. to develop a theme restaurant based on the magic of David Copperfield. The Company purchased preferred stock of LateNite and acquired the right to an assignment of the April 1996 lease. An amended complaint was filed on December 2, 1999 naming the Company as a co-defendant. The trial in this case commenced on March 10, 2005 and concluded on May 20, 2005. On August 25, 2006 the court awarded the plaintiff judgment in the sum of \$3,800,000 plus interest from December 16, 1997. The Company is appealing the judgment.

On November 17, 2005, a complaint was filed against the Company in the United States District Court for the Northern District of California, *Robert H. Hansen, an individual, and on behalf of all others similarly situated v. Conseco Insurance Company, an Illinois corporation f/k/a Conseco Annuity Assurance Company, Cause No. C0504726*. Plaintiff in this putative class action purchased an annuity in 2000 and is claiming relief on behalf of the proposed national class for alleged violations of the Racketeer Influenced and Corrupt Organizations Act (RICO); elder abuse; unlawful, deceptive and unfair business practices; unlawful, deceptive and misleading advertising; breach of fiduciary duty; aiding and abetting of breach of fiduciary duty; and unjust enrichment and imposition of constructive trust. On January 27, 2006, a similar complaint was filed in the same court entitled *Friou P. Jones, on Behalf of Himself and All Others Similarly Situated v. Conseco Insurance Company, an Illinois company f/k/a Conseco Annuity Assurance Company, Cause No. C06-00537*. Mr. Jones had purchased an annuity in 2003. Each case alleged that the annuity sold was inappropriate and that the annuity products in question are inherently unsuitable for seniors age 65 and older. On March 3, 2006 a first amended complaint was filed in the *Hansen* case adding Friou P. Jones as a named Plaintiff and adding causes of action for fraudulent concealment and breach of the duty of good faith and fair dealing. In an order dated April 14, 2006, the court consolidated the two cases under the original Hansen cause number and retitled the consolidated action: *In re Conseco Insurance Co. Annuity Marketing & Sales Practices Litig.* A motion to dismiss the amended complaint was granted in part and denied in part, and the plaintiffs have until March 29, 2007, to file a second amended complaint. The case is set for trial commencing February 12, 2008. The court has not yet made a determination whether the case should go forward as a class action, and the Company intends to oppose any form of class action treatment of these claims. The Company believes the action is without merit, and intends to defend it vigorously. The ultimate outcome of the action cannot be predicted with certainty.

Beneficial Standard Life Insurance Company, a predecessor to the Company, filed suit for declaratory judgment against J.C. Penney Life Insurance Company a/k/a Stonebridge Life Insurance Company ("Stonebridge") in a case captioned, *Beneficial Standard Life Insurance Company v. J.C. Penney Life Insurance Company and J.C. Penney Company, Inc.*, United States District Court for the Central District of California, Case no. CV-98-02792-SVW. This litigation arises from the 1967 sale of Beneficial Fire & Casualty ("BF&C") by Beneficial Standard Life Insurance Company to J.C. Penney Company, Inc. The subject of the case is whether the Company must indemnify Stonebridge for losses and expenses incurred as a result of claims arising under presale BF&C insurance policies. The Company filed suit in April 1998 seeking a judicial declaration that: (1) it is not generally obligated to indemnify Stonebridge under the terms of the agreement governing the 1967 sale; and (2) that it is not obligated to indemnify Stonebridge for losses or expenses incurred in connection with specific known claims. Penney counterclaimed for breach of contract and declaratory relief. The counterclaim did not specify the damages sought by Penney on the breach of contract claims. After a bench trial in 2002, certain rulings of the trial court were appealed to the United States Court of Appeals for the Ninth Circuit. In June 2005, the Ninth Circuit issued an opinion upholding a trial-court determination that the terms of the 1967 sale generally require the Company to indemnify Stonebridge for net losses arising from pre-sale BF&C policies, but only after Stonebridge pursues and exhausts available reinsurance. The Ninth Circuit remanded the case to the trial court for further proceedings. The trial court had previously found against Stonebridge on its breach of contract claims, ruling that Stonebridge could not assert such claims until it pursued and exhausted available reinsurance. Stonebridge did not appeal that specific ruling. The remaining issue before the trial court is whether the Company's indemnification obligation with respect to certain environmental claims asserted by the Port of Oakland is excused by Stonebridge's conduct in handling the claims. On July 25, 2006, a second action was filed in the Circuit Court of Hamilton County, Indiana, captioned *Conseco Insurance Company v. Stonebridge Life Insurance Company and J.C. Penney Life Insurance Company, Case No. 29 C0 10607 MI 765*. Penney removed the case to federal court on August 16, 2006, *Case No. 1:06-CV-1229 SEB-VSS (Southern District, Indiana)* and filed a motion to dismiss. The subject of this second action is whether the Company's indemnification obligation with respect to specific known claims is excused by Stonebridge's failure to pursue available reinsurance. The Company alternatively seeks equitable relief requiring Stonebridge to take affirmative steps to preserve the availability of reinsurance on such claims. The ultimate outcomes of the actions cannot be predicted with certainty.

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

## NOTES TO FINANCIAL STATEMENTS

### 15. Leases

#### A. Lessee Leasing Arrangements

- (1) The Company owns an office building in Des Moines, Iowa on land leased by the Company. The lease expiration date is August 31, 2016. The lease expense is fixed for the term of the lease but must be paid in gold. Rental expense for 2006 and 2005 was \$686,096 and \$564,308, respectively.

There are no contingent rental payments.

There are no options to renew the lease or purchase the land.

There is no material restriction imposed by the lease agreement.

- (2) Future rental payments must be paid in gold. At December 31, 2006, the minimum aggregate rental commitments based upon the price of gold as of December 31, 2006 are as follows:

Year Ending December 31		
2007	\$	729,936
2008		729,936
2009		729,936
2010		729,936
2011		729,936
Total through 2011		3,649,680
2012 and beyond		3,406,370
Total	\$	7,056,050

The Company subleases space under noncancelable subleases as of December 31, 2006. The minimum future rentals required under these subleases total \$460,000.

- (3) The Company has not entered into any material sale-leaseback transactions.

#### B. Lessor Leasing Arrangements

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

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

- (1) The table below summarizes the face amount (notional amount for swaps and forwards, original value for futures and option premium for options) of the Company's financial instruments with off-balance sheet risk as of December 31, 2006.

	Assets		Liabilities	
	2006	2005	2006	2005
a. Swaps - Hedging	\$ (2,000,000)	\$ (9,475,000)	\$ 0	\$ 0
b. Swaps - Replication	15,000,000	0	0	0
c. Futures	3,556,488	13,907,900	0	0
d. Options	33,670,623	30,860,423	0	0
e. Forwards	0	0	3,257,000	0
Total	\$ 50,227,111	\$ 35,293,323	\$ 3,257,000	\$ 0

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

- (2) The Company issues equity-indexed annuity products that provide a guaranteed base rate of return and a higher potential return linked to the performance of four indices. One-year call options on all four indices are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the respective Index. The Company's hedges are categorized as fair value hedges. During 2006, all of the Company's index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting.

The Company issues indexed-linked annuity products that provide a guaranteed base rate of return and higher potential return linked to the performance of the S&P 500 index. Future contracts are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index. The Company's hedges are categorized as fair value hedges. The future contracts have not met the criteria of a highly effective hedge and are therefore valued and reported using fair value accounting.

The Company uses forward contracts to hedge interest rate fluctuations on investment funding commitments from the date of the commitment to the date of funding. Under forward contracts, the Company sells short a U.S. Treasury bond at the commitment date in an amount and time period equal to its investment funding commitment. The short is bundled with a repurchase agreement on the same U.S. Treasury bond for the same time period. The change in interest rates on the U.S. Treasury bond is intended to offset any interest rate changes which affect the investment. The forward contracts do not meet the criteria of a hedging transaction in accordance with SSAP #86 and are therefore valued and reported using fair value accounting.

## NOTES TO FINANCIAL STATEMENTS

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

The Company purchases credit default swaps to hedge credit risk of large corporate exposures. The Company pays periodic premiums for coverage of a specific security over a period of time as specified. If a credit event occurs, the issuer of the swap makes a payment in cash to the Company to cover the loss of income on the security. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by one counterparty at each due date. The credit default swaps have not met the criteria of a highly effective hedge and are therefore valued and reported using fair value accounting.

The Company writes or sells credit default swaps so that the derivative in conjunction with another instrument owned by the Company, called the cash instrument, replicate another specific investment. The purpose of the RSAT is to achieve incremental investment yield with no initial cash outlay. The credit default swap that is sold to a third party provides protection against a credit event on the referenced security. The Company collects periodic premiums for this coverage over a period of time as specified. If a credit event occurs, the Company makes a payment to the purchaser of the swap to cover the loss of principal on the referenced security. The RSATs are not qualified as nor intended to be hedging transactions. The Company has elected to carry the derivatives at fair value under the alternative derivative value basis

- (3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties believed to be strong and creditworthy. At December 31, 2006, all of our counterparties were rated "A" or higher by S&P. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.
- (4) The Company is required to put up collateral for any futures contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up cash and U.S. Government Bonds to satisfy this collateral requirement.

The Company is required to put up collateral for credit default swaps sold. The amount of collateral that is required is determined by the agreements with the individual counterparties. The Company currently puts up U.S. Government Bonds to satisfy this collateral requirement. The Company does not require collateral for its other derivatives

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

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

B. Transfer and Servicing of Financial Assets

(1) During 2006, the Company had no transfers or servicing of financial assets.

(2) The Company has entered into securities lending agreements whereby certain securities are loaned to third parties, primarily major brokerage firms. The Company's policy is to require a minimum collateral of 102% of the fair value of the securities loaned calculated on a daily basis and collateralized by either cash or securities. The collateral is not available to the Company unless there is a default. Therefore, the Company does not record the value of the collateral or a related liability for this collateral on its financial statements. The fair value of the securities loaned to others at December 31, 2006 and 2005 was \$122,011,269 and \$213,281,205, respectively. The fair value of the collateral maintained against these securities was \$126,806,514 and \$219,213,337, respectively, or 104% and 103%, respectively, of the fair value of the securities loaned.

(3) During 2006, the Company had no transfers or servicing of financial assets.

(4, 5) During 2006, the Company had no securitized financial assets.

(6) During 2006, the Company had no transfers of receivables with recourse.

C. Wash Sales

During 2006, the Company had no securities with NAIC designation 3 or below which were sold and reacquired within 30 days of the sale date.

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

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

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

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

### 20. September 11, 2001 Events

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

## NOTES TO FINANCIAL STATEMENTS

### 21. Other Items

#### A. Extraordinary Items

The Company had no extraordinary items.

#### B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

#### C. Other Disclosures

Assets with statement values totaling \$13,176,614 and \$15,584,581 at December 31, 2006 and 2005, respectively, were on deposit with government authorities or trustees as required by law.

Effective April 21, 2006, the Company and certain affiliates agreed to settle matters resulting from a market conduct examination by the Minnesota Commerce Department. The fine totaled \$2,500,000, of which \$1,000,000 was allocated to the Company and paid in April 2006.

The terms of the settlement could result in additional benefits or options being offered to certain policyholders.

Minnesota owners of equity-indexed annuities issued by the Company purchased on or after January 1, 1998, will receive the opportunity to initiate a company internal review and arbitration process to determine whether they adequately understood the renewal participation rate feature of their policy at the time the policy was originally sold. Policyholders who can prove they did not understand renewal participation rates at the time the policy was originally sold based on representations or omissions made by the Company or its agents may be provided relief in the form of adjusted participation rates. The Company has sent a notice to the approximately 2,000 affected policyholders and advised them of their options.

To date, policyholders have not asserted claims with significant exposure to the Company related to the potential issues addressed in the settlement. However, the Company considers it probable that additional claims will be asserted and there is a reasonable possibility that the outcome will be unfavorable. Although the outcome of the procedures required by the settlement cannot be predicted with certainty, the Company currently believes the cost of resolving these matters will not result in a loss which exceeds the amount accrued by more than \$5,000,000.

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

#### E. The Company had no business interruption insurance recoveries.

#### F. Hybrid Securities

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

Cusip	Issuer	Description	Book/Adjusted Carrying Value
06605HAA6	BANKAMERICA INSTIT A 144A	Capital Security	\$ 3,622,186
17303PAA0	CITICORP CAP I	Capital Security	1,245,570
316779AA5	FIFTH THIRD CAP TRUST I SER A	Capital Security	5,730,202
337363AE5	FIRST UNION INSTIT CAP I	Capital Security	1,497,645
40427PAA3	HSBC CAP TRUST I 144A	Capital Security	4,956,164
44978NAA3	ING CAP FDG TRUST III	Tier 1	7,261,878
62874HAA3	NB CAP TRUST IV	Capital Security	1,035,029
628958AB6	NB CAP TRUST II	Capital Security	1,017,046
759936AC1	RENAISSANCE CAP TRUST	Capital Security	4,915,325
843237AB4	STHRN INVEST CAP	Capital Security	3,105,938
90262PAA6	UBS PFD FDG TRUST I	Capital Security	6,961,758
908066AC7	UNION PLANTERS CAP TRUST	Capital Security	4,495,929
989819AA5	ZURICH CAP TRUST I 144A	Capital Security	10,839,276
	Total		<u>\$ 56,683,945</u>

#### G. State Transferable Tax Credits

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

#### H. Impact of Medicare Modernization Act on Postretirement Benefits

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



## NOTES TO FINANCIAL STATEMENTS

### 22. Events Subsequent

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

### 23. Reinsurance

#### A. Ceded Reinsurance Report

##### Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?  
Yes ( ) No ( X )  
If yes, give full details.
- 

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

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

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

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

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of the statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making the estimate. \$0
2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?  
Yes ( ) No ( X )
- If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$\_\_\_\_\_ N/A \_\_\_\_\_

#### B. Uncollectible Reinsurance

During 2006, the Company did not write off any reinsurance balances due.

#### C. Commutation of Ceded Reinsurance

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

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

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

## NOTES TO FINANCIAL STATEMENTS

### 25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for incurred losses and loss adjustment expenses on accident and health business attributable to insured events of prior periods decreased by \$1,143,459 from \$3,159,938 in 2005 to \$2,016,479 in 2006. The decrease is the net result of improved experience through ongoing analysis of recent loss development trends of disability income, Medicare supplement, cancer, and hospital indemnity, with the majority of the decrease attributable to Medicare supplement. As additional information becomes known regarding individual claims, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

### 26. Intercompany Pooling Arrangements

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

### 27. Structured Settlements

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

### 28. Health Care Receivables

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

### 29. Participating Policies

As of December 31, 2006, 0.6% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends based upon the contribution principle using the source of earnings method. The Company paid dividends in the amount of \$50,107 to policyholders and did not allocate any additional income to such policyholders.

### 30. Premium Deficiency Reserves

No premium deficiency reserves are necessary.

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

- (1) The Company waives deduction of deferred and fractional premiums upon death of the insured and returns any portion of the final premium beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Mean reserves are determined by computing the regular mean reserves for the plan at the true age and holding, in addition, one-half of the extra premium.
- (3) As of December 31, 2006, the Company had \$79,698,923 of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the State of Illinois. Reserves to cover the above insurance in force totaled \$1,972,962 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.
- (5) Investment earnings credited to the account (Exhibit 7 line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.
- (6) Other increases (net) on Page 7, column 4, line 7 and Other net change in reserves in Exhibit 7, column 3, line 4 are insignificant.

## NOTES TO FINANCIAL STATEMENTS

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

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

	(1) Amount	(2) % of Total
A. Subject to discretionary withdrawal:		
1. With market value adjustment	\$ 475,587,162	14.3 %
2. At book value less current surrender charge of 5% or more	1,432,997,739	43.1 %
3. At fair value	0	0.0 %
4. Total with adjustment or at fair value (total of 1 through 3)	1,908,584,901	57.4 %
5. At book value without adjustment (minimal or no charge or adjustment)	1,242,108,570	37.4 %
B. Not subject to discretionary withdrawal	171,406,083	5.2 %
C. Total (gross)	3,322,099,554	100.0 %
D. Reinsurance ceded	599,683	
E. Total (net)* (C)-(D)	\$ 3,321,499,871	

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

F. Life & Accident & Health Annual Statement:	Amount
1. Exhibit 5, Annuities Section, Total (net)	\$ 3,134,449,659
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	62,195,621
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	122,761,288
4. Total	3,319,406,568
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	2,093,303
6. Exhibit 3, Line 0399999, Column 2	0
7. Policyholder dividend and coupon accumulations	0
8. Policyholder premiums	0
9. Guaranteed interest contracts	0
10. Other contract deposit funds	0
11. Subtotal	2,093,303
12. Combined Total	\$ 3,321,499,871

## NOTES TO FINANCIAL STATEMENTS

### 33. Premium and Annuity Considerations Deferred and Uncollected

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

Type	(1) Gross	(2) Net of Loading
1. Industrial	\$ 0	\$ 0
2. Ordinary new business	244,400	40,978
3. Ordinary renewal	2,093,976	1,703,207
4. Credit Life	0	0
5. Group Life	0	0
6. Group Annuity	0	0
7. Totals	<u>\$ 2,338,376</u>	<u>\$ 1,744,185</u>

### 34. Separate Accounts

#### A. General Nature and Characteristics of Separate Accounts Business:

The separate accounts of the Company are all non-indexed with a 3.0% guaranteed interest rate. The assets of these accounts are all federally insured certificates of deposit and are carried at book value.

Information regarding the separate accounts of the Company is as follows:

#### Separate Accounts with Guarantees

1. Premiums, considerations or deposits for year ended 12/31/06	<u>\$ 0</u>
2. Reserves at 12/31/06	
For accounts with assets at:	
a. Fair value	\$ 2,076,774
b. Amortized cost	0
c. Total reserves	<u>\$ 2,076,774</u>
3. By withdrawal characteristics:	
a. Subject to discretionary withdrawal:	
b. With fair value adjustment	\$ 2,076,774
c. At book value without fair value adjustment and with current surrender charge of 5% or more	0
d. At fair value	0
e. At book value without fair value adjustment and with current surrender charge less than 5%	0
f. Subtotal	<u>2,076,774</u>
g. Not subject to discretionary withdrawal	0
h. Total	<u>\$ 2,076,774</u>

#### B. Reconciliation of Net Transfers To or (From) Separate Accounts:

1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 0
b. Transfers from Separate Accounts (Page 4, Line 10)	443,766
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>(443,766)</u>
2. Reconciling adjustments	0
3. Transfers as reported in the Summary of Operations of the Life and Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	<u>\$ (443,766)</u>

## NOTES TO FINANCIAL STATEMENTS

35. **Loss/Claim Adjustment Expenses**

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2006 and 2005 was \$145,030 and \$9,926, respectively. The Company incurred \$7,267 and paid \$7,267 of claim adjustment expenses in the current year, of which \$541 of the paid amount was attributable to insured or covered events of prior years. The Company did not change the provision for insured events of prior years. The Company does not estimate anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities .....	68,059,016	1.729	68,059,016	1.729
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies .....	203,474,561	5.170	203,474,561	5.170
1.22 Issued by U.S. government sponsored agencies .....				
1.3 Foreign government (including Canada, excluding mortgaged-backed securities) .....	29,618,807	0.753	29,618,807	0.753
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations .....	5,243,051	0.133	5,243,051	0.133
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	8,618,582	0.219	8,618,582	0.219
1.43 Revenue and assessment obligations .....	37,327,247	0.948	37,327,247	0.948
1.44 Industrial development and similar obligations .....				
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA .....	2,451,726	0.062	2,451,726	0.062
1.512 Issued or guaranteed by FNMA and FHLMC .....	215,677,644	5.480	215,677,644	5.480
1.513 All other .....				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	229,425,436	5.829	229,425,436	5.829
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....				
1.523 All other .....	674,766,842	17.143	674,766,842	17.143
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO) .....	1,604,917,243	40.775	1,604,917,243	40.775
2.2 Unaffiliated foreign securities .....	255,652,408	6.495	255,652,408	6.495
2.3 Affiliated securities .....	25,671,964	0.652	25,671,964	0.652
3. Equity interests:				
3.1 Investments in mutual funds .....				
3.2 Preferred stocks:				
3.21 Affiliated .....	20,759,322	0.527	20,759,322	0.527
3.22 Unaffiliated .....	186,459,926	4.737	186,459,926	4.737
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated .....				
3.32 Unaffiliated .....	460,923	0.012	460,923	0.012
3.4 Other equity securities:				
3.41 Affiliated .....				
3.42 Unaffiliated .....	779,064	0.020	779,064	0.020
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated .....				
3.52 Unaffiliated .....				
4. Mortgage loans:				
4.1 Construction and land development .....	4,584,612	0.116	4,584,612	0.116
4.2 Agricultural .....				
4.3 Single family residential properties .....	301,103	0.008	301,103	0.008
4.4 Multifamily residential properties .....				
4.5 Commercial loans .....	142,252,197	3.614	142,252,197	3.614
4.6 Mezzanine real estate loans .....	3,422,500	0.087	3,422,500	0.087
5. Real estate investments:				
5.1 Property occupied by the company .....				
5.2 Property held for the production of income (including \$ ..... of property acquired in satisfaction of debt) .....				
5.3 Property held for sale (including \$ ..... 1,349,259 property acquired in satisfaction of debt) .....	1,385,440	0.035	1,385,440	0.035
6. Contract loans .....	59,728,729	1.517	59,728,729	1.517
7. Receivables for securities .....	537,602	0.014	537,602	0.014
8. Cash, cash equivalents and short-term investments .....	96,454,652	2.451	96,454,652	2.451
9. Other invested assets .....	58,004,981	1.474	58,004,981	1.474
10. Total invested assets .....	3,936,035,578	100.000	3,936,035,578	100.000

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ X ] No [ ] NA [ ]
- 1.3 State Regulating? ..... Illinois.....
- 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 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2004
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2004
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....08/05/2006
- 3.4 By what department or departments? Illinois.....
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? ..... Yes [ X ] No [ ]
- 4.12 renewals? ..... Yes [ X ] No [ ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? ..... Yes [ X ] No [ ]
- 4.22 renewals? ..... Yes [ ] No [ X ]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 6.2 If yes, give full information .....
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [ X ]
- 7.2 If yes,
- 7.21 State the percentage of foreign control; .....
- 7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney in fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**GENERAL INTERROGATORIES**

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide the names and location (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC) and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
BLC Financial Services, Inc.....	Chicago, IL.....					Yes.....
Conseco Equity Sales, Inc.....	Carmel, IN.....					Yes.....

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
PricewaterhouseCoopers, LLP  
300 North Meridian Suite 1700  
Indianapolis, IN 46204
10. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?.....  
James S. Hawke, F.S.A., M.A.A.A.-Appointed Actuary  
11825 N. Pennsylvania St.  
Carmel, IN 46032  
Senior Vice President of Conseco Insurance Company
- 11.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ X ] No [ ]  
US Bancorp Missouri Tax Credit Fund 2002A, LLC  
Brush Meadows Apartments, LP.....
- 11.11 Name of real estate holding company .....  
11.12 Number of parcels involved.....2  
11.13 Total book/adjusted carrying value..... \$ .....279
- 11.2 If yes, provide explanation  
Limited partnerships and limited liability company with real estate investments as reported on Schedule BA, Part 1.
12. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 12.1 What changes have been made during the year in the United States Manager or the United States Trustees of the reporting entity?
- 12.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]
- 12.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]
- 12.4 If answer to (12.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] NA [ ]

**BOARD OF DIRECTORS**

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

**FINANCIAL**

- 16.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 16.11 To directors or other officers .. \$.....
- 16.12 To stockholders not officers .. \$.....
- 16.13 Trustees, supreme or grand (Fraternal only) ..... \$.....
- 16.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 16.21 To directors or other officers .. \$.....
- 16.22 To stockholders not officers ... \$.....
- 16.23 Trustees, supreme or grand (Fraternal only) ..... \$.....
- 17.1 Were any of the assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in this statement? ..... Yes [ ] No [ X ]
- 17.2 If yes, state the amount thereof at December 31 of the current year:
- 17.21 Rented from others ..... \$.....
- 17.22 Borrowed from others ..... \$.....
- 17.23 Leased from others ..... \$.....
- 17.24 Other ..... \$.....
- 18.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? ..... Yes [ X ] No [ ]
- 18.2 If answer is yes,
- 18.21 Amount paid as losses or risk adjustment ..... \$ .....3,786
- 18.22 Amount paid as expenses ..... \$.....
- 18.23 Other amounts paid ..... \$.....
- 19.1 Does the reporting entity report any amounts due from the parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]
- 19.2 If yes, indicated any amounts receivable from parent included in the Page 2 amount:..... \$ .....217,628



# GENERAL INTERROGATORIES

## INVESTMENT

20.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date, except as shown by Schedule E - Part 3 - Special Deposits? ..... Yes [ ] No [ X ]

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

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

21.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, except as shown on the Schedule E - Part 3 - Special Deposits, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 17.1) ..... Yes [ X ] No [ ]

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

21.21	Loaned to others .....	\$ .....	119,666,002
21.22	Subject to repurchase agreements .....	\$ .....	
21.23	Subject to reverse repurchase agreements .....	\$ .....	
21.24	Subject to dollar repurchase agreements .....	\$ .....	
21.25	Subject to reverse dollar repurchase agreements ....	\$ .....	
21.26	Pledged as collateral .....	\$ .....	696,389
21.27	Placed under option agreements .....	\$ .....	
21.28	Letter stock or other securities restricted as to sale ..	\$ .....	
21.29	Other .....	\$ .....	

21.3 For category (21.28) provide the following:

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

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

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

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

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

## GENERAL INTERROGATORIES

24. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1 – General, Section IV.H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [  ] No [  ]

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Midwest Trust Company.....	209 W. Jackson Blvd., Suite 700, Chicago, IL 60606.....

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

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

24.03 Have there been any changes, including name changes, in the custodian(s) identified in 24.01 during the current year? ..... Yes [  ] No [  ]

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

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

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

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

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

25.2 If yes, complete the following schedule:

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

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

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

## GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-) or Fair Value over Statement (+)
26.1 Bonds.....	3,476,439,859	3,485,945,395	9,505,536
26.2 Preferred stocks.....	207,219,248	216,367,331	9,148,083
26.3 Totals	3,683,659,107	3,702,312,726	18,653,619

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

The fair value was determined from prices published by the NAIC Securities Valuation Office or from quotations received from nationally recognized pricing services and broker/dealer market makers, except for 15 securities totaling \$85,915,381 which were determined using internally developed methods.....

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

27.2 If no, list the exceptions:

### OTHER

28.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?.....\$ .....135,307

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

1 Name	2 Amount Paid
A.M. Best Company.....	40,400

29.1 Amount of payments for legal expenses, if any?.....\$ .....1,349,300

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

1 Name	2 Amount Paid
Baker & McKenzie, LLP.....	453,988

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

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

1 Name	2 Amount Paid
.....	
.....	

# GENERAL INTERROGATORIES

## PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ X ] No [ ]  
 1.2 If yes, indicate premium earned on U. S. business only ..... \$ .....34,877,395  
 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... \$ .....

1.31 Reason for excluding .....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .... \$ .....  
 1.5 Indicate total incurred claims on all Medicare Supplement Insurance. .... \$ .....23,419,831

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... \$ .....34,875,242  
 1.62 Total incurred claims ..... \$ .....23,416,664  
 1.63 Number of covered lives .....30,422

All years prior to most current three years:

1.64 Total premium earned ..... \$ .....2,153  
 1.65 Total incurred claims ..... \$ .....3,167  
 1.66 Number of covered lives .....7

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... \$ .....  
 1.72 Total incurred claims ..... \$ .....  
 1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... \$ .....  
 1.75 Total incurred claims ..... \$ .....  
 1.76 Number of covered lives .....

2. Health Test:

		1		2
		Current Year		Prior Year
2.1	Premium Numerator	\$ .....34,814,324	\$	.....7,368,062
2.2	Premium Denominator	\$ .....249,786,658	\$	.....179,595,287
2.3	Premium Ratio (2.1/2.2)	.....0.139		.....0.041
2.4	Reserve Numerator	\$ .....14,978,722	\$	.....11,543,889
2.5	Reserve Denominator	\$ .....3,455,707,760	\$	.....3,738,947,063
2.6	Reserve Ratio (2.4/2.5)	.....0.004		.....0.003

3.1 Does this reporting entity have Separate Accounts? ..... Yes [ X ] No [ ]  
 3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ X ] No [ ] NA [ ]  
 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... \$ .....

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

Illinois Department of Insurance

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ X ]  
 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [ X ]  
 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)? ..... \$ .....

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [ X ] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid: ..... \$ .....42,974,229  
 4.22 Received: ..... \$ .....

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

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

6. For stock reporting entities only:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... \$ .....329,747,956

7. Total dividends paid stockholders since organization of the reporting entity: .....  
 7.11 Cash: ..... \$ .....473,697,073  
 7.12 Stock: ..... \$ .....6,597,342

## GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]  
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

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

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

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

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

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

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

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**FIVE-YEAR HISTORICAL DATA**

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

	1 2006	2 2005	3 2004	4 2003	5 2002
<b>Life Insurance in Force</b>					
(Exhibit of Life Insurance)					
1. Ordinary - whole Life and endowment (Line 34, Col. 4) .....	1,288,667	1,186,515	1,248,919	1,425,682	1,584,676
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....	417,267	374,579	436,040	503,137	576,858
3. Credit life (Line 21, Col. 6) .....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....	100,401	49,409	25,102	27,934	35,436
5. Industrial (Line 21, Col. 2) .....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....					
7. Total (Line 21, Col. 10) .....	1,806,335	1,610,504	1,710,061	1,956,753	2,196,970
<b>New Business Issued</b>					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2) .....	262,222	71,603	5,892	29,382	18,993
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....	73,549	415	1,450	215	170
10. Credit life (Line 2, Col. 6) .....					
11. Group (Line 2, Col. 9) .....	68,362	30,261			
12. Industrial (Line 2, Col. 2) .....					
13. Total (Line 2, Col. 10) .....	404,134	102,279	7,342	29,597	19,163
<b>Premium Income - Lines of Business</b>					
(Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2) .....					
15.1 Ordinary-life insurance (Line 20.4, Col. 3) .....	12,695,614	12,017,265	10,711,379	14,312,001	15,842,345
15.2 Ordinary-Individual Annuities (Line 20.4, Col. 4) .....	192,374,831	157,527,705	55,653,714	77,971,980	310,881,963
16. Credit life (group and individual) (Line 20.4, Col. 5) .....					
17.1 Group life insurance (Line 20.4, Col. 6) .....	965,607	78,780	40,148	45,261	52,333
17.2 Group annuities (Line 20.4, Col. 7) .....	5,527,023	7,257	16,239	42,974	90,386
18.1 A & H-group (Line 20.4, Col. 8) .....					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....					
18.3 A & H-other (Line 20.4, Col. 10) .....	38,223,583	9,964,279	655,521	1,236,987	1,496,902
19. Aggregate of all other lines of business (Line 20.4, Col. 11) .....					
20. Total .....	249,786,658	179,595,287	67,077,000	93,609,203	328,363,929
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3) .....	4,009,646,883	4,324,160,439	4,897,095,227	5,182,312,869	5,933,923,085
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	3,695,570,933	3,978,029,869	4,545,080,907	4,826,841,576	5,701,798,714
23. Aggregate life reserves (Page 3, Line 1) .....	3,454,833,473	3,723,312,244	4,026,401,677	4,325,690,976	5,104,111,849
24. Aggregate A & H reserves (Page 3, Line 2) .....	11,566,936	11,222,910	10,717,914	12,517,552	13,875,598
25. Deposit-type contract funds (Page 3, Line 3) .....	122,761,288	133,192,363	122,059,054	131,927,421	145,514,476
26. Asset valuation reserve (Page 3, Line 24.1) .....	31,215,430	24,583,385	15,335,371	3,732,637	1,735,612
27. Capital (Page 3, Lines 29 and 30) .....	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28. Surplus (Page 3, Line 37) .....	311,075,950	343,130,571	349,014,320	352,471,293	229,124,371
<b>Risk-Based Capital Analysis</b>					
29. Total adjusted capital .....	345,315,757	370,737,215	367,373,357	359,229,342	233,887,790
30. Authorized control level risk - based capital .....	41,882,648	55,028,554	56,953,870	60,968,237	93,164,184
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3)</b>					
(Line No. / Page 2, Line 10, Col. 3) x 100.0					
31. Bonds (Line 1) .....	85.4	88.6	82.4	77.5	80.6
32. Stocks (Lines 2.1 and 2.2) .....	5.3	5.4	4.9	6.1	4.9
33. Mortgage loans on real estate (Lines 3.1 and 3.2) .....	3.8	3.2	3.1	3.3	3.3
34. Real estate (Lines 4.1, 4.2 and 4.3) .....	0.0	0.0	0.0	0.0	0.0
35. Cash, cash equivalents and short - term investments (Line 5) .....	2.5	0.5	6.9	8.7	8.7
36. Premium notes .....	XXX	XXX	XXX	XXX	
37. Contract loans (Line 6) .....	1.5	1.5	1.5	1.5	1.4
38. Other invested assets (Line 7) .....	0.2	0.1	0.4	0.3	0.5
39. Receivables for securities (Line 8) .....	0.0	0.0	0.0	0.6	0.1
40. Aggregate write-ins for invested assets (Line 9) .....	1.3	0.7	0.8	1.9	0.5
41. Cash, cash equivalents and invested assets (Line 10) .....	100.0	100.0	100.0	100.0	100.0

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2006	2 2005	3 2004	4 2003	5 2002
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
42. Affiliated bonds (Schedule D Summary, Line 25, Col. 1) .....	25,671,964				
43. Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1) .....	20,759,323	20,759,322	20,843,335	41,734,047	37,012,641
44. Affiliated common stocks (Schedule D Summary, Line 53, Col. 2) .....					
45. Affiliated short-term investments (Subtotals included in Schedule DA Part 2 Col. 5, Line 11) .....					
46. Affiliated mortgage loans on real estate .....					
47. All other affiliated .....	6,078,415				
48. Total of above Lines 42 to 47 .....	52,509,702	20,759,322	20,843,335	41,734,047	37,012,641
<b>Total Non-admitted and Admitted Assets</b>					
49. Total non admitted assets (Page 2, Line 26, Col. 2) .....	113,555,631	112,353,920	122,494,192	112,946,501	173,514,049
50. Total admitted assets (Page 2, Line 26, Col. 3) .....	4,011,740,186	4,326,686,679	4,899,708,339	5,185,243,981	5,937,396,062
<b>Investment Data</b>					
51. Net investment income (Exhibit of Net Investment Income) .....	249,718,320	234,908,553	262,394,020	349,893,411	322,038,904
52. Realized capital gains (Losses) .....	1,349,191	28,311,034	22,312,864	(44,587,216)	(117,758,162)
53. Unrealized capital gains (Losses) .....	310,878	(171,967)	(1,313,760)	20,024,206	175,077
54. Total of above Lines 51, 52 & 53 .....	251,378,389	263,047,620	283,393,124	325,330,401	204,455,819
<b>Benefits and Reserve Increases (Page 6)</b>					
55. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14, and 15, Cols. 9, 10 & 11) .....	628,720,522	576,468,668	538,212,245	1,099,372,718	1,837,043,795
56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) .....	25,148,374	5,838,552	1,268,706	1,651,007	1,629,098
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3) .....	(9,596,638)	(12,983,953)	(14,728,222)	(17,631,387)	(20,242,297)
58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) .....	344,026	504,996	(1,799,638)	(1,358,047)	(1,632,001)
59. Dividends to policyholders (Line 30, Col. 1) .....	52,344	52,003	47,902	53,579	60,421
<b>Operating Percentages</b>					
60. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/ (Page 6, Col.1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .....	39.1	41.1	81.0	70.5	36.6
61. Lapse percent (ordinary only). (Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21) x 100.0 .....	10.5	10.5	13.5	11.5	13.9
62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2) .....	65.0	55.0	(71.0)	24.4	1.2
63. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....	0.1	0.3	4.6	XXX	XXX
64. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....	60.6	50.2	21.0	13.8	15.1
<b>A &amp; H Claim Reserve Adequacy</b>					
65. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) .....					
66. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) .....					
67. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) .....	2,016,479	832,445	942,731	1,196,760	1,298,406
68. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) .....	3,159,938	963,637	1,204,063	1,380,753	1,609,942
<b>Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)</b>					
69. Industrial life (Col. 2) .....					
70. Ordinary - life (Col. 3) .....	(778,234)	3,542,747	1,511,563	6,001,089	5,560,287
71. Ordinary - individual annuities (Col. 4) .....	(1,561,626)	4,385,270	10,415,734	56,724,310	20,881,752
72. Ordinary-supplementary contracts (Col. 5) .....	897,659	(653,382)	920,692	671,063	728,667
73. Credit life (Col. 6) .....					
74. Group life (Col. 7) .....	(42,741)	(21,568)	10,159	3,801	1,733
75. Group annuities (Col. 8) .....	629,924	455,434	589,463	592,850	255,965
76. A & H-group (Col. 9) .....	43,644	66,302	52,912	34,065	2,397
77. A & H-credit (Col. 10) .....					
78. A & H-other (Col. 11) .....	(5,979,494)	548,012	1,308,183	2,088,647	2,502,500
79. Aggregate of all other lines of business (Col. 12) .....	12,561,746	17,232,967	(7,300)	3,816,150	8,456,967
80. Total (Col. 1) .....	5,770,877	25,555,783	14,801,407	69,931,975	38,390,268



**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

DIRECT BUSINESS IN THE STATE OF .....

DURING THE YEAR 2006

NAIC Group Code 0233

**LIFE INSURANCE**

NAIC Company Code 60682

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

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

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

**ACCIDENT AND HEALTH INSURANCE**

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Dividends Paid Or Credited On Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 25.6)					

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



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	7 Policies	8 Certificates	Amount of Insurance (a)	
1. In force end of prior year .....			44,398	1,561,095			41	4,145	49,409	1,610,504
2. Issued during year .....			5,838	335,771				3,297	68,362	404,134
3. Reinsurance assumed .....										
4. Revived during year .....			112	8,037				8	4	8,041
5. Increased during year (net) .....				9,631					4,708	14,339
6. Subtotals, Lines 2 to 5 .....			5,950	353,439				3,305	73,074	426,513
7. Additions by dividends during year .....	XXX		XXX	63	XXX		XXX	XXX		63
8. Aggregate write-ins for increases .....										
9. Totals (Lines 1 and 6 to 8) .....			50,348	1,914,597			41	7,450	122,483	2,037,080
Deductions during year:										
10. Death .....			893	22,611			XXX	115	194	22,805
11. Maturity .....			166	1,052			XXX			1,052
12. Disability .....							XXX			
13. Expiry .....			221	3,535					(0)	3,535
14. Surrender .....			1,917	128,035			2	160	2,533	130,567
15. Lapse .....			1,005	43,909				892	17,337	61,246
16. Conversion .....			5	481			XXX	XXX	XXX	481
17. Decreased (net) .....				9,040					2,019	11,059
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals, (Lines 10 to 19) .....			4,207	208,663			2	1,167	22,082	230,745
21. In force end of year, (Line 9 minus Line 20) .....			46,141	1,705,934			39	6,283	100,401	1,806,335
22. Reinsurance ceded end of year .....	XXX		XXX	323,556	XXX		XXX	XXX	18,933	342,490
23. Line 21 minus Line 22 .....	XXX		XXX	1,382,378	XXX	(b)	XXX	XXX	81,468	1,463,845
<b>DETAILS OF WRITE-INS</b>										
0801. ....										
0802. ....										
0803. ....										
0898. Summary of remaining write-ins for Line 8 from overflow page .....										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901. ....										
1902. ....										
1903. ....										
1998. Summary of remaining write-ins for Line 19 from overflow page .....										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**EXHIBIT OF LIFE INSURANCE (Continued)**

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends .....	XXX		XXX	1,517
25. Other paid-up insurance .....			10,540	178,624
26. Debit ordinary insurance .....	XXX	XXX		

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies - decreasing .....			1,446	42,669
28. Term policies - other .....	361	71,080	4,111	199,374
29. Other term insurance - decreasing .....	XXX		XXX	1,367
30. Other term insurance .....	XXX	2,469	XXX	152,334
31. Totals, Line 27 to 30 .....	361	73,549	5,557	395,744
Reconciliation to Lines 2 and 21:				
32. Term additions .....	XXX		XXX	
33. Totals, extended term insurance .....	XXX	XXX	2,427	21,522
34. Totals, whole life and endowment .....	5,477	262,222	38,157	1,288,667
35. Total (Lines 31 to 34) .....	5,838	335,771	46,141	1,705,934

**CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial .....				
37. Ordinary .....	335,771		1,696,363	9,571
38. Credit Life (Group and Individual) .....				
39. Group .....	68,362		100,401	
40. Totals (Lines 36 to 39) .....	404,134		1,796,764	9,571

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

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

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a) .....	155,446
---	---------

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1 Actual Amount .....
47.2 For each \$5,000 on husband, wife \$1,000, children \$2,500 .....

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium .....			2,989	156,399			5	318
49. Disability Income .....			1	50				
50. Extended Benefits .....			XXX	XXX				
51. Other .....								
52. Total .....		(b)	2,990	(b) 156,449		(b)	5	(b) 318

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

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

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

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	2,475	6,135	1	
2. Issued during year	58	3,070		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	2,533	9,205	1	
Deductions during year:				
6. Decreased (net)	101	3,165		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	101	3,165		
9. In force end of year	2,432	6,040	1	
10. Amount on deposit	(a) 2,432	(a) 27,955,918	(a) 1	(a)
11. Income now payable	2,432	4,317	1	
12. Amount of income payable	(a) 8,294,144	(a) 22,828,825	(a) 1,344	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	2,931	137,620	153	1,142
2. Issued during year		5,924	77	77
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	2,931	143,544	230	1,219
Deductions during year:				
6. Decreased (net)	476	18,422	140	80
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	476	18,422	140	80
9. In force end of year	2,455	125,122	90	1,139
Income now payable:				
10. Amount of income payable	(a) 9,533,398	XXX	XXX	(a) 517,740
Deferred fully paid:				
11. Account balance	XXX	(a) 1,014,620,333	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 2,160,243,578	XXX	(a) 17,335,050

**ACCIDENT AND HEALTH INSURANCE**

	Ordinary		Group		Credit	
	1 Policies	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	33,579	18,126,916	4	1,122,710		
2. Issued during year	23,347	32,009,590				
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Total (Lines 1 to 4)	56,926	XXX	4	XXX		XXX
Deductions during year:						
6. Conversions	XXX	XXX		XXX	XXX	XXX
7. Decreased (net)	4,071	XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Total (Lines 6 thru 8)	4,071	XXX		XXX		XXX
10. In force end of year	52,855 (a)	49,614,683	4 (a)	971,372		(a)

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	478	1,515
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	478	1,515
Deductions During Year:		
6. Decreased (net)	231	48
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	231	48
9. In force end of year	247	1,467
10. Amount of account balance	(a) 13,271	(a) 184,743

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

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

**Interest Maintenance Reserve**

	1 Amount
1. Reserve as of December 31, prior year .....	48,904,905
2. Current year's realized pre-tax capital gains/(losses) of \$ .....(1,490,409) Transferred into the Reserve Net of Taxes of \$ (37,299) .....	(1,453,110)
3. Adjustment for current year's liability gains/(losses) released from the reserve .....	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) .....	47,451,795
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....	10,251,655
6. Reserve as of December 31, current year (Line 4 minus Line 5)	37,200,139

**AMORTIZATION**

Year of Amortization	1	2	3	4
	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2006 .....	8,257,560	1,994,095		10,251,655
2. 2007 .....	5,264,358	436,845		5,701,203
3. 2008 .....	3,030,884	112,437		3,143,321
4. 2009 .....	1,923,606	(110,730)		1,812,875
5. 2010 .....	1,650,106	(342,189)		1,307,916
6. 2011 .....	1,657,417	(594,218)		1,063,198
7. 2012 .....	1,784,365	(670,230)		1,114,135
8. 2013 .....	1,955,590	(571,281)		1,384,310
9. 2014 .....	2,022,955	(459,337)		1,563,618
10. 2015 .....	1,918,102	(350,117)		1,567,985
11. 2016 .....	1,955,393	(221,727)		1,733,666
12. 2017 .....	2,032,668	(146,771)		1,885,897
13. 2018 .....	2,189,993	(119,616)		2,070,376
14. 2019 .....	2,206,411	(90,660)		2,115,752
15. 2020 .....	2,121,320	(60,369)		2,060,952
16. 2021 .....	1,912,950	(27,408)		1,885,543
17. 2022 .....	1,614,827	(9,913)		1,604,914
18. 2023 .....	1,317,021	(9,480)		1,307,541
19. 2024 .....	1,060,781	(9,513)		1,051,268
20. 2025 .....	856,353	(8,733)		847,620
21. 2026 .....	654,921	(8,419)		646,502
22. 2027 .....	446,458	(9,930)		436,528
23. 2028 .....	241,678	(15,119)		226,560
24. 2029 .....	156,614	(19,266)		137,348
25. 2030 .....	160,178	(24,694)		135,484
26. 2031 .....	153,573	(30,361)		123,213
27. 2032 .....	146,553	(30,191)		116,363
28. 2033 .....	122,591	(23,944)		98,647
29. 2034 .....	70,183	(17,698)		52,485
30. 2035 .....	19,495	(10,931)		8,564
31. 2036 and Later		(3,644)		(3,644)
32. Total (Lines 1 to 31)	48,904,905	(1,453,110)		47,451,795

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**ASSET VALUATION RESERVE**

	Default Component			Equity Component			7 Total Amount (Cols. 3+6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	
1. Reserve as of December 31, Prior Year .....	22,554,368	1,319,267	23,873,635	228,548	481,201	709,749	24,583,384
2. Realized capital gains/(losses) net of taxes - General Account .....	764,523		764,523	157,677	1,880,101	2,037,778	2,802,301
3. Realized capital gains/(losses) net of taxes - Separate Accounts .....							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account .....	103,561		103,561	244,683	(37,365)	207,318	310,879
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts .....							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves .....							
7. Basic contribution .....	6,253,287	761,385	7,014,673		63	63	7,014,736
8. Accumulated balances (Lines 1 through 5, - 6 + 7) .....	29,675,739	2,080,653	31,756,392	630,908	2,324,001	2,954,908	34,711,300
9. Maximum reserve .....	28,553,663	2,291,928	30,845,592	180,007	1,389,477	1,569,484	32,415,076
10. Reserve objective .....	19,753,130	1,451,069	21,204,199	180,007	1,389,369	1,569,376	22,773,575
11. 20% of (Line 10 - Line 8) .....	(1,984,522)	(125,917)	(2,110,439)	(90,180)	(186,926)	(277,106)	(2,387,545)
12. Balance before transfers (Lines 8 + 11) .....	27,691,217	1,954,736	29,645,953	540,728	2,137,074	2,677,802	32,323,755
13. Transfers .....							XXX
14. Voluntary contribution .....							
15. Adjustment down to maximum/up to zero .....				(360,721)	(747,597)	(1,108,318)	(1,108,318)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	27,691,217	1,954,736	29,645,953	180,007	1,389,477	1,569,484	31,215,437

30

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>LONG-TERM BONDS</b>												
1		Exempt Obligations	273,985,305	XXX	XXX	273,985,305	0.0000		0.0000	0.0000		
2	1	Highest Quality	1,847,099,948	XXX	XXX	1,847,099,948	0.0004	738,840	0.0023	4,248,330	0.0030	5,541,300
3	2	High Quality	1,092,208,522	XXX	XXX	1,092,208,522	0.0019	2,075,196	0.0058	6,334,809	0.0090	9,829,877
4	3	Medium Quality	113,148,061	XXX	XXX	113,148,061	0.0093	1,052,277	0.0230	2,602,405	0.0340	3,847,034
5	4	Low Quality	32,693,492	XXX	XXX	32,693,492	0.0213	696,371	0.0530	1,732,755	0.0750	2,452,012
6	5	Lower Quality	1,740,487	XXX	XXX	1,740,487	0.0432	75,189	0.1100	191,454	0.1700	295,883
7	6	In or Near Default	28,720	XXX	XXX	28,720	0.0000		0.2000	5,744	0.2000	5,744
8		Total Unrated Multi-Class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	3,360,904,535	XXX	XXX	3,360,904,535	XXX	4,637,874	XXX	15,115,497	XXX	21,971,849
<b>PREFERRED STOCK</b>												
10	1	Highest Quality	50,170,807	XXX	XXX	50,170,807	0.0004	20,068	0.0023	115,393	0.0030	150,512
11	2	High Quality	25,625,005	XXX	XXX	25,625,005	0.0019	48,688	0.0058	148,625	0.0090	230,625
12	3	Medium Quality	110,356,488	XXX	XXX	110,356,488	0.0093	1,026,315	0.0230	2,538,199	0.0340	3,752,121
13	4	Low Quality	19,130,834	XXX	XXX	19,130,834	0.0213	407,487	0.0530	1,013,934	0.0750	1,434,813
14	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15	6	In or Near Default	1,936,115	XXX	XXX	1,936,115	0.0000		0.2000	387,223	0.2000	387,223
16		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 thru 16) (Page 2, Line 2.1, Net Admitted Asset)	207,219,249	XXX	XXX	207,219,249	XXX	1,502,558	XXX	4,203,374	XXX	5,955,294
<b>SHORT-TERM BONDS</b>												
18		Exempt Obligations	15,426	XXX	XXX	15,426	0.0000		0.0000		0.0000	
19	1	Highest Quality	45,069,806	XXX	XXX	45,069,806	0.0004	18,028	0.0023	103,661	0.0030	135,209
20	2	High Quality	28,956,205	XXX	XXX	28,956,205	0.0019	55,017	0.0058	167,946	0.0090	260,606
21	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25		Total Short-term Bonds (Sum of lines 18 thru 24)	74,041,437	XXX	XXX	74,041,437	XXX	73,045	XXX	271,607	XXX	395,815

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>DERIVATIVE INSTRUMENTS</b>												
26		Exchange Traded	657,887	XXX	XXX	657,887	0.0004	263	0.0023	1,513	0.0030	1,974
27	1	Highest Quality	49,470,872	XXX	XXX	49,470,872	0.0004	19,788	0.0023	113,783	0.0030	148,413
28	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33		Total Derivative Instruments	50,128,759	XXX	XXX	50,128,759	XXX	20,052	XXX	115,296	XXX	150,386
34		TOTAL (Line 9 + 17 + 25 + 33)	3,692,293,980	XXX	XXX	3,692,293,980	XXX	6,233,528	XXX	19,705,774	XXX	28,473,344
<b>MORTGAGE LOANS</b>												
In Good Standing:												
35		Farm Mortgages			XXX		0.0050 <sup>(a)</sup>		0.0095 <sup>(a)</sup>		0.0150 <sup>(a)</sup>	
36		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37		Residential Mortgages - All Other	301,103		XXX	301,103	0.0013	391	0.0030	903	0.0040	1,204
38		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39		Commercial Mortgages - All Other	149,507,587		XXX	149,507,587	0.0050 <sup>(a)</sup>	747,538	0.0095 <sup>(a)</sup>	1,420,322	0.0150 <sup>(a)</sup>	2,242,614
40		In Good Standing With Restructured Terms	751,722		XXX	751,722	0.0179 <sup>(b)</sup>	13,456	0.0397 <sup>(b)</sup>	29,843	0.0640 <sup>(b)</sup>	48,110
Overdue, Not in Process:												
41		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
42		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
43		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
44		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
In Process of Foreclosure:												
46		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
48		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
51		Total Schedule B Mortgages (Sum of Lines 35 thru 50) (Page 2, Line 3, Net Admitted Asset)	150,560,412		XXX	150,560,412	XXX	761,385	XXX	1,451,069	XXX	2,291,928
52		Total Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53		Total Mortgage Loans on Real Estate (Line 51 + 52)	150,560,412		XXX	150,560,412	XXX	761,385	XXX	1,451,069	XXX	2,291,928

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>COMMON STOCK</b>												
1		Unaffiliated - Public .....	460,923	XXX	XXX	460,923	0.0000		0.1201 <sup>(d)</sup>	55,357	0.1201 <sup>(d)</sup>	55,357
2		Unaffiliated - Private .....	779,064	XXX	XXX	779,064	0.0000		0.1600	124,650	0.1600	124,650
3		Federal Home Loan Bank .....		XXX	XXX		0.0000		0.0050		0.0080	
4		Affiliated - Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5		Fixed Income - Exempt Obligations .....					XXX		XXX		XXX	
6		Fixed Income - Highest Quality .....					XXX		XXX		XXX	
7		Fixed Income - High Quality .....					XXX		XXX		XXX	
8		Fixed Income - Medium Quality .....					XXX		XXX		XXX	
9		Fixed Income - Low Quality .....					XXX		XXX		XXX	
10		Fixed Income - Lower Quality .....					XXX		XXX		XXX	
11		Fixed Income - In/Near Default .....					XXX		XXX		XXX	
12		Unaffiliated Common Stock - Public .....					0.0000		0.1201 <sup>(d)</sup>		0.1201 <sup>(d)</sup>	
13		Unaffiliated Common Stock - Private .....					0.0000		0.1600		0.1600	
14		Mortgage Loans .....					<sup>(c)</sup>		<sup>(c)</sup>		<sup>(c)</sup>	
15		Real Estate .....					<sup>(e)</sup>		<sup>(e)</sup>		<sup>(e)</sup>	
16		Affiliated - Certain Other (See SVO Purposes and Procedures Manual) .....		XXX	XXX		0.0000		0.1300		0.1300	
17		Affiliated - All Other .....		XXX	XXX		0.0000		0.1600		0.1600	
18		Total Common Stock (Sum of Lines 1 thru 17)(Page 2, Line 2.2, Net Admitted Asset)	1,239,987			1,239,987	XXX		XXX	180,007	XXX	180,007
<b>REAL ESTATE</b>												
19		Home Office Property (General Account only) .....					0.0000		0.0750		0.0750	
20		Investment Properties .....	36,182			36,182	0.0000		0.0750	2,714	0.0750	2,714
21		Properties Acquired in Satisfaction of Debt .....	1,349,259			1,349,259	0.0000		0.1100	148,418	0.1100	148,418
22		Total Real Estate (Sum of Lines 19 thru 21)	1,385,441			1,385,441	XXX		XXX	151,132	XXX	151,132
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
23		Exempt Obligations .....		XXX	XXX		0.0000		0.0000		0.0000	
24	1	Highest Quality .....	139,066	XXX	XXX	139,066	0.0004	56	0.0023	320	0.0030	417
25	2	High Quality .....		XXX	XXX		0.0019		0.0058		0.0090	
26	3	Medium Quality .....		XXX	XXX		0.0093		0.0230		0.0340	
27	4	Low Quality .....		XXX	XXX		0.0213		0.0530		0.0750	
28	5	Lower Quality .....		XXX	XXX		0.0432		0.1100		0.1700	
29	6	In or Near Default .....		XXX	XXX		0.0000		0.2000		0.2000	
30		Total with Bond characteristics (Sum of Lines 23 thru 29)	139,066	XXX	XXX	139,066	XXX	56	XXX	320	XXX	417

33



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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS</b>												
31	1	Highest Quality .....		XXX	XXX		0.0004		0.0023		0.0030	
32	2	High Quality .....		XXX	XXX		0.0019		0.0058		0.0090	
33	3	Medium Quality .....		XXX	XXX		0.0093		0.0230		0.0340	
34	4	Low Quality .....		XXX	XXX		0.0213		0.0530		0.0750	
35	5	Lower Quality .....		XXX	XXX		0.0432		0.1100		0.1700	
36	6	In or Near Default .....		XXX	XXX		0.0000		0.2000		0.2000	
37		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
38		Total with Preferred Stock characteristics (Sum of Lines 31 thru 37)		XXX	XXX		XXX		XXX		XXX	
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS</b>												
<b>In Good Standing:</b>												
39		Farm Mortgages .....			XXX		0.0050 (a)		0.0095 (a)		0.0150 (a)	
40		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0006		0.0010	
41		Residential Mortgages - All Other .....		XXX	XXX		0.0013		0.0030		0.0040	
42		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0006		0.0010	
43		Commercial Mortgages - All Other .....			XXX		0.0050 (a)		0.0095 (a)		0.0150 (a)	
44		In Good Standing With Restructured Terms .....			XXX		0.0179 (b)		0.0397 (b)		0.0640 (b)	
<b>Overdue, Not in Process:</b>												
45		Farm Mortgages .....			XXX		0.0420		0.0760		0.1200	
46		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0005		0.0012		0.0020	
47		Residential Mortgages - All Other .....			XXX		0.0025		0.0058		0.0090	
48		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0005		0.0012		0.0020	
49		Commercial Mortgages - All Other .....			XXX		0.0420		0.0760		0.1200	
<b>In Process of Foreclosure:</b>												
50		Farm Mortgages .....			XXX		0.0000		0.1700		0.1700	
51		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0040		0.0040	
52		Residential Mortgages - All Other .....			XXX		0.0000		0.0130		0.0130	
53		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0040		0.0040	
54		Commercial Mortgages - All Other .....			XXX		0.0000		0.1700		0.1700	
55		Total with Mortgage Loan Characteristics (Sum of Lines 39 thru 54)			XXX		XXX		XXX		XXX	

34

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCKS</b>												
56		Unaffiliated Public .....		XXX	XXX		0.0000		0.1201 <sup>(d)</sup>		0.1201 <sup>(d)</sup>	
57		Unaffiliated Private .....	1,658,461	XXX	XXX	1,658,461	0.0000		0.1600	265,354	0.1600	265,354
58		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
59		Affiliated Certain Other (See SVO Purposes & Procedures Manual) .....		XXX	XXX		0.0000		0.1300		0.1300	
60		Affiliated Other - All Other .....	6,078,416	XXX	XXX	6,078,416	0.0000		0.1600	972,547	0.1600	972,547
61		Total with Common Stock characteristics (Sum of Lines 56 thru 60)	7,736,877	XXX	XXX	7,736,877	XXX		XXX	1,237,900	XXX	1,237,900
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>												
62		Home Office Property (General Account only) .....					0.0000		0.0750		0.0750	
63		Investment Properties .....					0.0000		0.0750		0.0750	
64		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1100		0.1100	
65		Total with Real Estate Characteristics (Lines 62 thru 64)					XXX		XXX		XXX	
<b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>												
66		Guaranteed Federal Low Income Housing Tax Credit .....					0.0003		0.0006		0.0010	
67		Non-guaranteed Federal Low Income Housing Tax Credit .....					0.0063		0.0120		0.0190	
68		State Low Income Housing Tax Credit .....	279			279	0.0273	8	0.0600	17	0.0975	27
69		All Other Low Income Housing Tax Credit .....					0.0273		0.0600		0.0975	
70		Total LIHTC	279			279	XXX	8	XXX	17	XXX	27
<b>ALL OTHER INVESTMENTS</b>												
71		Other Invested Assets - Schedule BA .....		XXX			0.0000		0.1300		0.1300	
72		Other Short Term Invested Assets - Schedule DA .....		XXX			0.0000		0.1300		0.1300	
73		Total All Other (Sum of Lines 71 + 72) .....		XXX			XXX		XXX		XXX	
74		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	7,876,222			7,876,222	XXX	63	XXX	1,238,237	XXX	1,238,345

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

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

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

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

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

35



**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

1. Book/adjusted carrying value, December 31, prior year.....	58,581
2. Increase (decrease) by adjustment:	
2.1 Totals, Part 1, Column 11 .....	
2.2 Totals, Part 3, Column 7 .....	
3. Cost of acquired, (Totals, Part 2, Column 6, net of encumbrances (Column 7) and net of additions and permanent improvements (Column 9) .....	1,300,000
4. Cost of additions and permanent improvements:	
4.1 Totals, Part 1, Column 14.....	109,259
4.2 Totals, Part 3, Column 9 .....	
5. Total profit (loss) on sales, Part 3, Column 14 .....	2,074
6. Increase (decrease) by foreign exchange adjustment:	
6.1 Totals, Part 1, Column 12.....	
6.2 Totals, Part 3, Column 8 .....	
7. Amounts received on sales, Part 3, Column 11 and Part 1, Column 13 .....	84,474
8. Book/adjusted carrying value at end of current period .....	1,385,440
9. Total valuation allowance .....	
10. Subtotal (Lines 8 plus 9) .....	1,385,440
11. Total nonadmitted amounts .....	
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column) .....	1,385,440

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

1. Book value/recorded investment excluding accrued interest of mortgages owned, December 31 of prior year .....	136,596,908
2. Amount loaned during year:	
2.1 Actual cost at time of acquisitions .....	35,899,718
2.2 Additional investment made after acquisitions .....	4,104,612
3. Accrual of discount and mortgage interest points and commitment fees .....	
4. Increase (decrease) by adjustment .....	
5. Total profit (loss) on sale .....	
6. Amounts paid on account or in full during the year .....	26,040,827
7. Amortization of premium .....	
8. Increase (decrease) by foreign exchange adjustment .....	
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period .....	150,560,411
10. Total valuation allowance .....	
11. Subtotal (Lines 9 plus 10) .....	150,560,411
12. Total nonadmitted amounts .....	
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column).....	150,560,411

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Long-Term Invested Assets

1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year .....	2,720,144
2. Cost of acquisitions during year:	
2.1 Actual cost at time of acquisitions .....	34,029,329
2.2 Additional investment made after acquisitions .....	113,000
3. Accrual of discount .....	
4. Increase (decrease) by adjustment .....	(1,398,778)
5. Total profit (loss) on sale .....	87,650
6. Amounts paid on account or in full during the year .....	27,675,124
7. Amortization of premium .....	
8. Increase (decrease) by foreign exchange adjustment .....	
9. Book/adjusted carrying value of long-term invested assets at end of current period .....	7,876,221
10. Total valuation allowance .....	
11. Subtotal (Lines 9 plus 10) .....	7,876,221
12. Total nonadmitted amounts .....	
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	7,876,221

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
Governments (Including all obligations guaranteed by governments)	1. United States ..... 273,985,308 2. Canada ..... 3. Other Countries ..... 29,618,805 4. Totals ..... 303,604,113	272,159,913 ..... 31,331,195 303,491,108	273,646,708 ..... 29,751,705 303,398,413	286,102,223 ..... 29,513,845 315,616,068
States, Territories and Possessions (Direct and guaranteed)	5. United States ..... 6. Canada ..... 4,122,789 7. Other Countries ..... 1,120,262 8. Totals ..... 5,243,051	..... 4,079,720 1,104,660 5,184,380	..... 4,244,040 1,127,000 5,371,040	..... 4,000,000 1,000,000 5,000,000
Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	9. United States ..... 8,618,583 10. Canada ..... 11. Other Countries ..... 12. Totals ..... 8,618,583	..... ..... ..... 8,516,535	..... ..... ..... 8,629,374	..... ..... ..... 8,600,000
Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	13. United States ..... 484,146,234 14. Canada ..... 15. Other Countries ..... 16. Totals ..... 484,146,234	..... ..... ..... 477,648,152	..... ..... ..... 483,920,720	..... ..... ..... 486,995,146
Public Utilities (unaffiliated)	17. United States ..... 142,713,710 18. Canada ..... 19. Other Countries ..... 4,728,277 20. Totals ..... 147,441,987	..... ..... 4,962,854 149,398,415	..... ..... 4,771,564 149,169,504	..... ..... 4,703,400 144,343,969
Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated)	21. United States ..... 2,135,254,471 22. Canada ..... 36,037,671 23. Other Countries ..... 214,886,461 24. Totals ..... 2,386,178,603	..... ..... 216,275,628 2,401,410,474	..... ..... 217,042,759 2,401,687,413	..... ..... 211,306,771 2,359,735,768
Parent, Subsidiaries and Affiliates	25. Totals ..... 25,671,964 26. <b>Total Bonds</b> ..... 3,360,904,535	..... 24,765,600 3,370,414,664	..... 25,373,440 3,377,549,904	..... 26,000,000 3,346,290,951
<b>PREFERRED STOCKS</b>				
Public Utilities (unaffiliated)	27. United States ..... 28. Canada ..... 29. Other Countries ..... 30. Totals .....	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Banks, Trust and Insurance Companies (unaffiliated)	31. United States ..... 56,791,782 32. Canada ..... 33. Other Countries ..... 8,021,264 34. Totals ..... 64,813,046	..... ..... 8,335,500 66,597,281	..... ..... 8,056,956 66,274,477	..... ..... ..... .....
Industrial and Miscellaneous (unaffiliated)	35. United States ..... 108,613,826 36. Canada ..... 37. Other Countries ..... 13,033,055 38. Totals ..... 121,646,881	..... ..... 13,555,509 109,249,473	..... ..... 13,033,055 121,646,881	..... ..... ..... .....
Parent, Subsidiaries and Affiliates	39. Totals ..... 20,759,323 40. <b>Total Preferred Stocks</b> ..... 207,219,250	..... 40,520,577 216,367,331	..... 41,838,896 229,760,254	..... ..... .....
<b>COMMON STOCKS</b>				
Public Utilities (unaffiliated)	41. United States ..... 42. Canada ..... 43. Other Countries ..... 44. Totals .....	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Banks, Trust and Insurance Companies (unaffiliated)	45. United States ..... 46. Canada ..... 47. Other Countries ..... 48. Totals .....	..... ..... ..... .....	..... ..... ..... .....	..... ..... ..... .....
Industrial and Miscellaneous (unaffiliated)	49. United States ..... 1,239,988 50. Canada ..... 51. Other Countries ..... 52. Totals ..... 1,239,988	..... ..... ..... 1,239,988	..... ..... ..... 684,453	..... ..... ..... .....
Parent, Subsidiaries and Affiliates	53. Totals ..... 54. <b>Total Common Stocks</b> ..... 1,239,988	..... 1,239,988	..... 684,453	..... .....
	55. <b>Total Stocks</b> ..... 208,459,238	217,607,319	230,444,707	.....
	56. <b>Total Bonds and Stocks</b> ..... 3,569,363,773	3,588,021,983	3,607,994,611	.....

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

**Bonds and Stocks**

1. Book/adjusted carrying value of bonds and stocks, prior year..... 3,987,036,549	7. Amortization of premium..... 12,354,906
2. Cost of bonds and stocks acquired, Column 7, Part 3 ..... 697,398,367	8. Foreign Exchange Adjustment:
3. Accrual of discount..... 3,498,732	8.1 Column 15, Part 1 .....
4. Increase (decrease) by adjustment:	8.2 Column 19, Part 2, Sec. 1 .....
4.1 Columns 12 - 14, Part 1..... (1,093,054)	8.3 Column 16, Part 2, Sec. 2 .....
4.2 Columns 15 - 17, Part 2, Sec. 1 .....	8.4 Column 15, Part 4 .....
4.3 Column 15, Part 2, Sec. 2..... 376,434	9. Book/adjusted carrying value at end of current period ..... 3,569,363,770
4.4 Columns 11 - 13, Part 4 ..... (118,604) ..... (835,224)	10. Total valuation allowance .....
5. Total gain (loss), Column 19, Part 4 ..... (769,095)	11. Subtotal (Lines 9 plus 10) ..... 3,569,363,770
6. Deduct consideration for bonds and stocks disposed of Column 7, Part 4 ..... 1,104,610,653	12. Total nonadmitted amounts .....
	13. Statement value of bonds and stocks, current period ..... 3,569,363,770

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments, Schedules D &amp; DA (Group 1)</b>											
1.1 Class 1	3,925,549	100,434,381	162,120,328	7,162,138	358,336	274,000,732	7.9	319,165,906	8.4	274,000,731	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	3,925,549	100,434,381	162,120,328	7,162,138	358,336	274,000,732	7.9	319,165,906	8.4	274,000,731	
<b>2. All Other Governments, Schedules D &amp; DA (Group 2)</b>											
2.1 Class 1		3,042,625	6,708,099			9,750,724	0.3	10,264,320	0.3	9,750,724	
2.2 Class 2	115,615	8,659,893	3,215,843	5,883,023		17,874,374	0.5	19,529,685	0.5	17,469,723	404,651
2.3 Class 3	214,199	1,282,551	496,961			1,993,711	0.1	2,690,341	0.1	1,993,710	
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	329,814	12,985,069	10,420,903	5,883,023		29,618,809	0.9	32,484,346	0.9	29,214,157	404,651
<b>3. States, Territories and Possessions etc., Guaranteed, Schedules D &amp; DA (Group 3)</b>											
3.1 Class 1		4,122,789		1,120,262		5,243,051	0.2	4,219,860	0.1	5,243,051	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		4,122,789		1,120,262		5,243,051	0.2	4,219,860	0.1	5,243,051	
<b>4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 4)</b>											
4.1 Class 1	959,932	2,828,520	2,526,021	2,304,110		8,618,583	0.2	8,911,350	0.2	8,618,583	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	959,932	2,828,520	2,526,021	2,304,110		8,618,583	0.2	8,911,350	0.2	8,618,583	
<b>5. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed, Schedules D &amp; DA (Group 5)</b>											
5.1 Class 1	30,933,523	111,957,708	247,287,921	72,280,259	12,236,560	474,695,971	13.7	641,431,830	16.9	473,970,526	725,445
5.2 Class 2	3,695,769	4,996,381	758,113			9,450,263	0.3	17,055,525	0.4	9,450,264	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5								3,996,589	0.1		
5.6 Class 6											
5.7 Totals	34,629,292	116,954,089	248,046,034	72,280,259	12,236,560	484,146,234	13.9	662,483,944	17.5	483,420,790	725,445

39

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 1 (continued)**

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Public Utilities (Unaffiliated), Schedules D &amp; DA (Group 6)</b>											
6.1 Class 1	1,675,406	21,383,548	3,094,340	1,743,569		27,896,863	0.8	33,114,070	0.9	27,543,463	353,400
6.2 Class 2	18,450,025	46,270,481	43,606,225	13,989,528	194,074	122,510,333	3.5	145,109,584	3.8	120,006,207	2,504,125
6.3 Class 3		73,230		250,000		323,230	0.0	1,516,323	0.0	323,230	
6.4 Class 4	520,716	325,105				845,821	0.0	250,000	0.0	325,105	520,716
6.5 Class 5											
6.6 Class 6											
6.7 Totals	20,646,147	68,052,364	46,700,565	15,983,097	194,074	151,576,247	4.4	179,989,977	4.7	148,198,005	3,378,241
<b>7. Industrial &amp; Miscellaneous (Unaffiliated), Schedules D &amp; DA (Group 7)</b>											
7.1 Class 1	220,961,518	688,110,752	371,290,504	63,750,965	15,353,956	1,359,467,695	39.1	1,360,579,282	35.9	1,143,559,130	215,908,569
7.2 Class 2	130,491,076	456,810,897	255,244,347	35,991,718	30,027,826	908,565,864	26.1	1,007,472,210	26.6	731,389,700	177,176,165
7.3 Class 3	279,436	52,052,622	17,787,286	3,250,927	2,158,999	75,529,270	2.2	72,211,801	1.9	59,084,855	16,444,415
7.4 Class 4	329,207	12,633,553	16,081,163	1,755,190	1,048,558	31,847,671	0.9	18,965,367	0.5	25,576,944	6,270,728
7.5 Class 5	404,702	680,971	648,882	5,932		1,740,487	0.1	1,486,829	0.0	595,561	1,144,926
7.6 Class 6			28,720			28,720	0.0	175,390	0.0	28,720	
7.7 Totals	352,465,939	1,210,288,795	661,080,902	104,754,732	48,589,339	2,377,179,707	68.4	2,460,890,879	64.9	1,960,234,910	416,944,803
<b>8. Credit Tenant Loans, Schedules D &amp; DA (Group 8)</b>											
8.1 Class 1	2,675,391	13,291,126	20,538,129	10,872,356	613,752	47,990,754	1.4	67,431,208	1.8		47,990,754
8.2 Class 2	1,606,024	7,753,353	11,462,835	15,651,976	2,617,740	39,091,928	1.1	22,505,436	0.6		39,091,928
8.3 Class 3	863,968	4,172,836	7,526,451	20,661,189	77,406	33,301,850	1.0	33,896,268	0.9		33,301,851
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals	5,145,383	25,217,315	39,527,415	47,185,521	3,308,898	120,384,532	3.5	123,832,912	3.3		120,384,533
<b>9. Parent, Subsidiaries and Affiliates, Schedules D &amp; DA (Group 9)</b>											
9.1 Class 1											
9.2 Class 2			15,671,964	8,000,000		23,671,964	0.7				23,671,964
9.3 Class 3				2,000,000		2,000,000	0.1				2,000,000
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals			15,671,964	10,000,000		25,671,964	0.7				25,671,964

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 1 (continued)**

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>											
10.1 Class 1	261,131,319	945,171,449	813,565,342	159,233,659	28,562,604	2,207,664,373	63.5	XXX	XXX	1,942,686,208	264,978,168
10.2 Class 2	154,358,509	524,491,005	329,959,327	79,516,245	32,839,640	1,121,164,726	32.3	XXX	XXX	878,315,894	242,848,833
10.3 Class 3	1,357,603	57,581,239	25,810,698	26,162,116	2,236,405	113,148,061	3.3	XXX	XXX	61,401,795	51,746,266
10.4 Class 4	849,923	12,958,658	16,081,163	1,755,190	1,048,558	32,693,492	0.9	XXX	XXX	25,902,049	6,791,444
10.5 Class 5	404,702	680,971	648,882	5,932	(c) 1,740,487	1,740,487	0.1	XXX	XXX	595,561	1,144,926
10.6 Class 6			28,720			(c) 28,720	0.0	XXX	XXX	28,720	
10.7 Totals	418,102,056	1,540,883,322	1,186,094,132	266,673,142	64,687,207	(b) 3,476,439,859	100.0	XXX	XXX	2,908,930,227	567,509,637
10.8 Line 10.7 as a % of Col. 6	12.0	44.3	34.1	7.7	1.9	100.0	XXX	XXX	XXX	83.7	16.3
<b>11. Total Bonds Prior Year</b>											
11.1 Class 1	67,878,064	515,325,627	1,042,895,824	468,055,666	350,962,645	XXX	XXX	2,445,117,826	64.5	2,118,266,846	326,850,980
11.2 Class 2	59,980,065	507,737,755	455,091,329	125,013,962	63,849,329	XXX	XXX	1,211,672,440	32.0	1,021,658,380	190,014,059
11.3 Class 3	3,631,843	27,111,053	47,910,611	28,208,286	3,452,940	XXX	XXX	110,314,733	2.9	55,450,354	54,864,379
11.4 Class 4	960,082	5,834,016	9,156,191	790,571	2,474,507	XXX	XXX	19,215,367	0.5	13,459,133	5,756,236
11.5 Class 5		129,599	60,403	4,283,289	1,010,127	XXX	XXX	(c) 5,483,418	0.1	4,056,992	1,426,426
11.6 Class 6		82,478	92,912			XXX	XXX	(c) 175,390	0.0	175,390	
11.7 Totals	132,450,054	1,056,220,528	1,555,207,270	626,351,774	421,749,548	XXX	XXX	(b) 3,791,979,174	100.0	3,213,067,095	578,912,080
11.8 Line 11.7 as a % of Col. 8	3.5	27.9	41.0	16.5	11.1	XXX	XXX	100.0	XXX	84.7	15.3
<b>12. Total Publicly Traded Bonds</b>											
12.1 Class 1	236,010,431	824,641,065	721,957,373	139,494,597	20,582,742	1,942,686,208	55.9	2,118,266,845	55.9	1,942,686,208	XXX
12.2 Class 2	133,192,240	408,436,999	252,664,747	54,373,080	29,648,827	878,315,893	25.3	1,021,658,380	26.9	878,315,893	XXX
12.3 Class 3	273,328	43,236,691	15,156,275	2,735,501		61,401,795	1.8	55,450,353	1.5	61,401,795	XXX
12.4 Class 4	329,207	12,958,657	9,810,436	1,755,190	1,048,558	25,902,048	0.7	13,459,133	0.4	25,902,048	XXX
12.5 Class 5		48,978	546,583			595,561	0.0	4,056,992	0.1	595,561	XXX
12.6 Class 6			28,720			28,720	0.0	175,390	0.0	28,720	XXX
12.7 Totals	369,805,206	1,289,322,390	1,000,164,134	198,358,368	51,280,127	2,908,930,225	83.7	3,213,067,093	84.7	2,908,930,225	XXX
12.8 Line 12.7 as a % of Col. 6	12.7	44.3	34.4	6.8	1.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	10.6	37.1	28.8	5.7	1.5	83.7	XXX	XXX	XXX	83.7	XXX
<b>13. Total Privately Placed Bonds</b>											
13.1 Class 1	25,120,888	120,530,383	91,607,973	19,739,062	7,979,862	264,978,168	7.6	326,850,979	8.6	XXX	264,978,168
13.2 Class 2	21,166,268	116,054,006	77,294,580	25,143,165	3,190,813	242,848,832	7.0	190,014,059	5.0	XXX	242,848,832
13.3 Class 3	1,084,275	14,344,548	10,654,423	23,426,615	2,236,406	51,746,267	1.5	54,864,379	1.4	XXX	51,746,267
13.4 Class 4	520,716		6,270,728			6,791,444	0.2	5,756,236	0.2	XXX	6,791,444
13.5 Class 5	404,702	631,993	102,299	5,932		1,144,926	0.0	1,426,426	0.0	XXX	1,144,926
13.6 Class 6										XXX	
13.7 Totals	48,296,849	251,560,930	185,930,003	68,314,774	13,407,081	567,509,637	16.3	578,912,079	15.3	XXX	567,509,637
13.8 Line 13.7 as a % of Col. 6	8.5	44.3	32.8	12.0	2.4	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	1.4	7.2	5.3	2.0	0.4	16.3	XXX	XXX	XXX	XXX	16.3

(a) Includes \$ 539,381,188 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 5,993,924 current year, \$ 19,824,473 prior year of bonds with Z designations and \$ , current year, prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ 1,144,926 current year, \$ 1,426,426 prior year of bonds with 5\* designations and \$ , current year, prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.



**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>1. U.S. Governments, Schedules D &amp; DA (Group 1)</b>											
1.1 Issuer Obligations	3,516,542	99,293,244	161,497,469	6,887,487	354,262	271,549,004	7.8	315,783,981	8.3	271,549,005	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	409,007	1,141,136	622,858	274,651	4,074	2,451,726	0.1	3,381,925	0.1	2,451,726	
1.7 Totals	3,925,549	100,434,380	162,120,327	7,162,138	358,336	274,000,730	7.9	319,165,906	8.4	274,000,731	
<b>2. All Other Governments, Schedules D &amp; DA (Group 2)</b>											
2.1 Issuer Obligations	329,813	12,985,068	10,420,904	5,883,023		29,618,808	0.9	32,484,346	0.9	29,214,157	404,651
2.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
2.5 Defined											
2.6 Other											
2.7 Totals	329,813	12,985,068	10,420,904	5,883,023		29,618,808	0.9	32,484,346	0.9	29,214,157	404,651
<b>3. States, Territories, and Possessions Guaranteed, Schedules D &amp; DA (Group 3)</b>											
3.1 Issuer Obligations		4,122,789		1,120,262		5,243,051	0.2	4,219,860	0.1	5,243,051	
3.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
3.5 Defined											
3.6 Other											
3.7 Totals		4,122,789		1,120,262		5,243,051	0.2	4,219,860	0.1	5,243,051	
<b>4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 4)</b>											
4.1 Issuer Obligations	959,932	2,828,520	2,526,021	2,304,110		8,618,583	0.2	8,911,350	0.2	8,618,583	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
4.5 Defined											
4.6 Other											
4.7 Totals	959,932	2,828,520	2,526,021	2,304,110		8,618,583	0.2	8,911,350	0.2	8,618,583	
<b>5. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed, Schedules D &amp; DA (Group 5)</b>											
5.1 Issuer Obligations	7,217,752	15,181,545	7,358,935	6,945,321	623,694	37,327,247	1.1	71,621,035	1.9	37,327,247	
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	23,229,913	78,644,987	56,561,413	46,765,254	10,476,077	215,677,644	6.2	297,983,705	7.9	215,677,645	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	4,130,430	22,902,097	183,832,048	18,414,532	146,328	229,425,435	6.6	290,637,309	7.7	229,425,437	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES											
5.5 Defined	51,195	225,461	293,637	155,151		725,444	0.0	1,240,616	0.0		725,445
5.6 Other					990,461	990,461	0.0	1,001,278	0.0	990,461	
5.7 Totals	34,629,290	116,954,090	248,046,033	72,280,258	12,236,560	484,146,231	13.9	662,483,943	17.5	483,420,790	725,445

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>6. Public Utilities (Unaffiliated), Schedules D &amp; DA (Group 6)</b>											
6.1 Issuer Obligations	20,646,147	68,052,363	46,700,564	15,983,097	194,074	151,576,245	4.4	179,989,976	4.7	148,198,004	3,378,241
6.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined											
6.6 Other											
6.7 Totals	20,646,147	68,052,363	46,700,564	15,983,097	194,074	151,576,245	4.4	179,989,976	4.7	148,198,004	3,378,241
<b>7. Industrial &amp; Miscellaneous (Unaffiliated), Schedules D &amp; DA (Group 7)</b>											
7.1 Issuer Obligations	293,883,077	851,995,048	433,420,523	76,953,069	46,161,152	1,702,412,869	49.0	1,712,417,445	45.2	1,363,668,436	338,744,433
7.2 Single Class Mortgage-Backed/Asset-Based Securities	6,844,998	46,405,679	16,200,655	1,475,165		70,926,497	2.0			58,926,496	12,000,000
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	33,890,914	97,268,506	58,334,247	17,947,860	1,837,574	209,279,101	6.0	302,353,611	8.0	209,279,101	
7.4 Other	490,201	1,160,210	653,141	54,544		2,358,096	0.1	2,715,556	0.1	1,213,171	1,144,926
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	15,145,709	142,668,052	107,172,667	7,382,180	17,539	272,386,147	7.8	289,293,551	7.6	248,595,415	23,790,733
7.6 Other	2,211,040	70,791,299	45,299,674	941,914	573,073	119,817,000	3.4	154,110,716	4.1	78,552,289	41,264,712
7.7 Totals	352,465,939	1,210,288,794	661,080,907	104,754,732	48,589,338	2,377,179,710	68.4	2,460,890,879	64.9	1,960,234,908	416,944,804
<b>8. Credit Tenant Loans, Schedules D &amp; DA (Group 8)</b>											
8.1 Issuer Obligations	5,145,384	25,217,315	39,527,414	47,185,521	3,308,898	120,384,532	3.5	123,832,913	3.3		120,384,533
8.7 Totals	5,145,384	25,217,315	39,527,414	47,185,521	3,308,898	120,384,532	3.5	123,832,913	3.3		120,384,533
<b>9. Parents, Subsidiaries and Affiliates, Schedules D &amp; DA (Group 9)</b>											
9.1 Issuer Obligations			15,671,964	10,000,000		25,671,964	0.7				25,671,961
9.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined											
9.6 Other											
9.7 Totals			15,671,964	10,000,000		25,671,964	0.7				25,671,961

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 2 (continued)**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>10. Total Bonds Current Year</b>											
10.1 Issuer Obligations	331,698,647	1,079,675,892	717,123,794	173,261,890	50,642,080	2,352,402,303	67.7	XXX	XXX	1,863,818,483	488,583,819
10.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	30,483,918	126,191,802	73,384,926	48,515,070	10,480,151	289,055,867	8.3	XXX	XXX	277,055,867	12,000,000
10.3 Defined	38,021,344	120,170,603	242,166,295	36,362,392	1,983,902	438,704,536	12.6	XXX	XXX	438,704,538	
10.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES	490,201	1,160,210	653,141	54,544		2,358,096	0.1	XXX	XXX	1,213,171	1,144,926
10.5 Defined	15,196,904	142,893,513	107,466,304	7,537,331	17,539	273,111,591	7.9	XXX	XXX	248,595,415	24,516,178
10.6 Other	2,211,040	70,791,299	45,299,674	941,914	1,563,534	120,807,461	3.5	XXX	XXX	79,542,750	41,264,712
10.7 Totals	418,102,054	1,540,883,319	1,186,094,134	266,673,141	64,687,206	3,476,439,854	100.0	XXX	XXX	2,908,930,224	567,509,635
10.8 Line 10.7 as a % of Col. 6	12.0	44.3	34.1	7.7	1.9	100.0	XXX	XXX	XXX	83.7	16.3
<b>11. Total Bonds Prior Year</b>											
11.1 Issuer Obligations	105,023,736	989,721,365	952,301,311	308,945,831	93,268,663	XXX	XXX	2,449,260,906	64.6	1,934,971,874	514,289,032
11.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES		1,142,981	1,506,900	18,347,800	280,367,949	XXX	XXX	301,365,630	7.9	301,365,630	
11.3 Defined	105,908	7,323,201	285,800,072	252,650,080	47,111,659	XXX	XXX	592,990,920	15.6	592,990,920	
11.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES		129,599		2,585,957		XXX	XXX	2,715,556	0.1	1,289,130	1,426,426
11.5 Defined	730,629	29,223,548	222,328,372	38,251,618		XXX	XXX	290,534,167	7.7	265,393,755	25,140,411
11.6 Other	26,589,781	28,679,836	93,270,612	5,570,487	1,001,278	XXX	XXX	155,111,994	4.1	117,055,784	38,056,210
11.7 Totals	132,450,054	1,056,220,530	1,555,207,267	626,351,773	421,749,549	XXX	XXX	3,791,979,173	100.0	3,213,067,093	578,912,079
11.8 Line 11.7 as a % of Col. 8	3.5	27.9	41.0	16.5	11.1	XXX	XXX	100.0	XXX	84.7	15.3
<b>12. Total Publicly Traded Bonds</b>											
12.1 Issuer Obligations	290,608,701	862,160,438	564,857,519	108,383,753	37,808,073	1,863,818,484	53.6	1,934,971,875	51.0	1,863,818,484	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	30,483,918	114,191,802	73,384,927	48,515,070	10,480,151	277,055,868	8.0	301,365,630	7.9	277,055,868	XXX
12.3 Defined	38,021,344	120,170,604	242,166,296	36,362,392	1,983,903	438,704,539	12.6	592,990,920	15.6	438,704,539	XXX
12.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES	85,499	528,218	550,842	48,612		1,213,171	0.0	1,289,130	0.0	1,213,171	XXX
12.5 Defined	8,394,704	132,781,992	102,352,639	5,048,542	17,539	248,595,416	7.2	265,393,756	7.0	248,595,416	XXX
12.6 Other	2,211,040	59,489,337	16,851,911	990,461	990,461	79,542,749	2.3	117,055,785	3.1	79,542,749	XXX
12.7 Totals	369,805,206	1,289,322,391	1,000,164,134	198,358,369	51,280,127	2,908,930,227	83.7	3,213,067,096	84.7	2,908,930,227	XXX
12.8 Line 12.7 as a % of Col. 6	12.7	44.3	34.4	6.8	1.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	10.6	37.1	28.8	5.7	1.5	83.7	XXX	XXX	XXX	83.7	XXX
<b>13. Total Privately Placed Bonds</b>											
13.1 Issuer Obligations	41,089,946	217,515,455	152,266,275	64,878,139	12,834,008	488,583,823	14.1	514,289,033	13.6	XXX	488,583,823
13.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES		12,000,000				12,000,000	0.3			XXX	12,000,000
13.3 Defined										XXX	
13.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES	404,702	631,993	102,299	5,932		1,144,926	0.0	1,426,426	0.0	XXX	1,144,926
13.5 Defined	6,802,201	10,111,521	5,113,666	2,488,790		24,516,178	0.7	25,140,412	0.7	XXX	24,516,178
13.6 Other		11,301,961	28,447,763	941,914	573,073	41,264,711	1.2	38,056,210	1.0	XXX	41,264,711
13.7 Totals	48,296,849	251,560,930	185,930,003	68,314,775	13,407,081	567,509,638	16.3	578,912,081	15.3	XXX	567,509,638
13.8 Line 13.7 as a % of Col. 6	8.5	44.3	32.8	12.0	2.4	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	1.4	7.2	5.3	2.0	0.4	16.3	XXX	XXX	XXX	XXX	16.3

44

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DA - PART 2 - VERIFICATION BETWEEN YEARS**

**Short-Term Investments**

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, prior year .....	30,200,680	30,200,680			
2. Cost of short-term investments acquired .....	4,421,486,039	4,421,486,039			
3. Increase (decrease) by adjustment .....	25,490	25,490			
4. Increase (decrease) by foreign exchange adjustment .....					
5. Total profit (loss) on disposal of short-term investments .....	(1,078)	(1,078)			
6. Consideration received on disposal of short-term investments .....	4,377,669,694	4,377,669,694			
7. Book/adjusted carrying value, current year .....	74,041,437	74,041,437			
8. Total valuation allowance .....					
9. Subtotal (Lines 7 plus 8) .....	74,041,437	74,041,437			
10. Total nonadmitted amounts .....					
11. Statement value (Lines 9 minus 10) .....	74,041,437	74,041,437			
12. Income collected during year .....	2,306,555	2,306,555			
13. Income earned during year .....	2,713,392	2,713,392			

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

45

## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors and Insurance Futures Options Owned

1. Book value, December 31, prior year (Line 8, prior year) .....	16,006,329
2. Cost/Option Premium (Section 2, Column 7) .....	33,670,623
3. Increase/(Decrease) by Adjustment (Section 1, Column 12)+(Section 3, Column 13) .....	
4. Gain/(Loss) on Termination:	
4.1 Recognized (Section 3, Column 14) .....	19,762,864
4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15) .....	19,762,864
5. Consideration Received on Terminations (Section 3, Column 12) .....	35,769,193
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13) .....	
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:	
7.1 Recognized .....	
7.2 Used to Adjust Basis of Hedged Item .....	
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7) .....	33,670,623

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors and Insurance Futures Options Written

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

NONE

## SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

### Swaps and Forwards

1. Book value, December 31, prior year (Section 4, Line 8, prior year) .....	
2. Cost or (Consideration Received) (Section 2, Column 7) .....	172,860
3. Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13) .....	
4. Gain/(Loss) on Termination:	
4.1 Recognized (Section 3, Column 14) .....	566,751
4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15) .....	566,751
5. Consideration Received (or Paid) on Terminations (Section 3, Column 12) .....	814,191
6. Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13) .....	
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:	
7.1 Recognized .....	
7.2 Used to Adjust Basis of Hedged Item .....	
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7) .....	(74,579)

## SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

### Futures Contracts and Insurance Futures Contracts

1. Book value, December 31, prior year (Section 4, Line 8, prior year) .....	1,466,450
2. Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 6) .....	119,612
3.1 Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 1, Column 11) .....	
3.2 Change in Variation Margin on Open Contracts Recognized (Difference between years - Section 1, Column 10) .....	119,612
4.1 Variation Margin on Contracts Terminated During the Year (Section 3, Column 6) .....	1,157,326
4.2 Less:	
4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11) .....	1,157,326
4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12) .....	1,157,326
4.3 Subtotal (Line 4.1 minus Line 4.2) .....	
5.1 Net additions to Cash Deposits (Section 2, Column 7) .....	
5.2 Less: Net Reductions to Cash Deposits (Section 3, Column 9) .....	808,565
6. Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2) .....	657,885
7. Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:	
7.1 Recognized .....	
7.2 Used to Adjust Basis of Hedged Item .....	
8. Book value, December 31, Current Year (Lines 6 + 7.1 + 7.2) .....	657,885

## SCHEDULE DB - PART E - VERIFICATION BETWEEN YEARS

### Statement Value and Fair Value of Open Contracts

	Statement Value
1. Part A, Section 1, Column 10 .....	49,415,824
2. Part B, Section 1, Column 10 .....	
3. Part C, Section 1, Column 10 .....	(45,903)
4. Part D, Section 1, Column 9 - 12 .....	657,886
5. Lines (1) - (2) + (3) + (4) .....	50,027,807
6. Part E, Section 1, Column 4 .....	50,128,759
7. Part E, Section 1, Column 5 .....	(100,951)
8. Lines (5) - (6) - (7) .....	(0)
	<b>Fair Value</b>
9. Part A, Section 1, Column 11 .....	49,415,824
10. Part B, Section 1, Column 11 .....	
11. Part C, Section 1, Column 11 .....	(45,903)
12. Part D, Section 1, Column 9 .....	657,886
13. Lines (9) - (10) + (11) + (12) .....	50,027,807
14. Part E, Section 1, Column 7 .....	50,128,759
15. Part E, Section 1, Column 8 .....	(100,951)
16. Lines (13) - (14) - (15) .....	(0)

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART F - SECTION 1**

**Replicated (Synthetic) Assets Open**

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
25271CB#8	DIAM OF DRILL, SR UNSEC CORP BOND, CDS 9/20/2011	2	2,288,999	2,472,243	DIAMOND OFFSHORE DRILLING INC CDS	11,990	929766-UK-7	WBCMT 04-C14 A4	2,508,994	2,460,253	1FE
91086Q9A8	MEXICO GOVT INTL, SR UNSEC BOND, CDS 12/20/2011	2Z	7,151,222	5,918,097	MEXICO GOVT INTL BOND CDS	1,061	929766-CS-0	WBCMT 02-C2 A4	6,081,135	5,917,036	1FE
925524B*0	VIACOM INC, SR UNSEC CORP BOND, CDS 12/20/2011	2	3,489,003	3,531,483	VIACOM INC CDS	10,231	46625M-LS-6	JPMCC 02-C1 A3	3,625,608	3,521,252	1FE
976657A*7	WISCONSIN ENGY, SR UNSEC CORP BOND, CDS 12/20/2013	1	3,135,390	2,958,208	WISCONSIN ENERGY CORP CDS	22,237	225470-AS-2	CSFB 05-C5 AJ	2,934,336	2,935,971	1FE
9999999 Totals			16,064,615	14,880,030	XXX	45,519	XXX	XXX	15,150,073	14,834,511	XXX

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**SCHEDULE DB - PART F - SECTION 2**

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory .....					1	2,279,670	2	4,131,864		
2. Add: Opened or Acquired Transactions .....			1	2,279,100	1	1,846,040	3	13,783,094	5	17,908,234
3. Add: Increases in Replicated Asset Statement Value .....	XXX		XXX	570	XXX	6,154	XXX	8,162	XXX	14,886
4. Less: Closed or Disposed of Transactions .....							1	1,850,556	1	1,850,556
5. Less: Positions Disposed of For Failing Effectiveness Criteria .....										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value .....	XXX		XXX		XXX		XXX	7,948	XXX	7,948
7. Ending Inventory			1	2,279,670	2	4,131,864	4	16,064,616	4	16,064,616

49



## SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
NONE							
<b>5399999 Totals</b>							XXX

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts										
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other		
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	
<b>PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS</b>																			
1. Premiums written	38,018,526	XXX		XXX	XXX		3,694	XXX	4,489	XXX	37,992,535	XXX	8,176	XXX	4,841	XXX	4,791	XXX	
2. Premiums earned	36,208,423	XXX		XXX	XXX		3,672	XXX	4,269	XXX	36,182,733	XXX	8,176	XXX	4,822	XXX	4,751	XXX	
3. Incurred claims	25,161,824	69.5					5,770	157.1	(18,570)	(435.0)	25,158,120	69.5	12,545	153.4	300	6.2	3,659	77.0	
4. Cost containment expenses	43,281	0.1									43,281	0.1							
5. Incurred claims and cost containment expenses (Lines 3 and 4)	25,205,105	69.6					5,770	157.1	(18,570)	(435.0)	25,201,401	69.7	12,545	153.4	300	6.2	3,659	77.0	
6. Increase in contract reserves	(1,684,585)	(4.7)					1,101	30.0	(17,132)	(401.3)	(1,668,554)	(4.6)							
7. Commissions (a)	7,975,958	22.0	(32,389)				781	21.3	949	22.2	8,002,853	22.1	1,728	21.1	1,023	21.2	1,013	21.3	
8. Other general insurance expenses	12,545,463	34.6	9,484				1,222	33.3	1,485	34.8	12,527,380	34.6	2,705	33.1	1,602	33.2	1,585	33.4	
9. Taxes, licenses and fees	1,418,508	3.9	683				138	3.8	168	3.9	1,416,853	3.9	306	3.7	181	3.8	179	3.8	
10. Total other expenses incurred	21,939,929	60.6	(22,222)				2,141	58.3	2,602	61.0	21,947,086	60.7	4,739	58.0	2,806	58.2	2,777	58.5	
11. Aggregate write-ins for deductions	99,931	0.3															99,931	2,103.4	
12. Gain from underwriting before dividends or refunds	(9,351,957)	(25.8)	22,222				(5,340)	(145.4)	37,369	875.4	(9,297,200)	(25.7)	(9,108)	(111.4)	1,716	35.6	(101,616)	(2,138.8)	
13. Dividends or refunds																			
14. Gain from underwriting after dividends or refunds	(9,351,957)	(25.8)	22,222				(5,340)	(145.4)	37,369	875.4	(9,297,200)	(25.7)	(9,108)	(111.4)	1,716	35.6	(101,616)	(2,138.8)	
<b>DETAILS OF WRITE-INS</b>																			
1101. Fees from distribution of Medicare Part D prescription drug plan	(1,098,150)	(3.0)																(1,098,150)	(23,114.1)
1102. Expenses of distribution of Medicare Part D prescription drug plan	1,198,081	3.3																1,198,081	25,217.5
1103.																			
1198. Summary of remaining write-ins for Line 11 from overflow page																			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	99,931	0.3																99,931	2,103.4

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

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)**

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
<b>PART 2 - RESERVES AND LIABILITIES</b>									
A. Premium Reserves:									
1. Unearned premiums	4,082,648			94	633	4,081,335		41	545
2. Advance premiums	1,364,164					1,364,141			23
3. Reserve for rate credits									
4. Total premium reserves, current year	5,446,812			94	633	5,445,476		41	568
5. Total premium reserves, prior year	3,636,709			72	413	3,635,674		22	528
6. Increase in total premium reserves	1,810,103			22	220	1,809,802		19	40
B. Contract Reserves:									
1. Additional reserves	1,950,431			1,101	9,979	1,939,351			
2. Reserve for future contingent benefits	4,664,122			4,398	26,742	4,632,982			
3. Total contract reserves, current year	6,614,553			5,499	36,721	6,572,333			
4. Total contract reserves, prior year	8,299,138			4,398	53,853	8,240,887			
5. Increase in contract reserves	(1,684,585)			1,101	(17,132)	(1,668,554)			
C. Claim Reserves and Liabilities:									
1. Total current year	6,072,681				5,777	6,066,904			
2. Total prior year	3,159,938			3,447	30,026	3,126,465			
3. Increase	2,912,743			(3,447)	(24,249)	2,940,439			

<b>PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES</b>									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	1,658,639			3,687	2,272	1,646,078	5,018	120	1,464
1.2 On claims incurred during current year	20,590,442			5,530	3,407	20,571,603	7,527	180	2,195
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	357,840				2,311	355,529			
2.2 On claims incurred during current year	5,714,841				3,466	5,711,375			
3. Test:									
3.1 Line 1.1 and 2.1	2,016,479			3,687	4,583	2,001,607	5,018	120	1,464
3.2 Claim reserves and liabilities, December 31, prior year	3,159,938			3,447	30,026	3,126,465			
3.3 Line 3.1 minus Line 3.2	(1,143,459)			240	(25,443)	(1,124,858)	5,018	120	1,464

<b>PART 4 - REINSURANCE</b>									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	2,191,478	953,005		450,486	93,182	454,870	22,290	213,277	4,368
2. Premiums earned	2,220,404	973,888		454,786	97,070	450,040	22,628	217,571	4,421
3. Incurred claims	1,431,955	707,825		129,555	48,171	385,961	42,974	88,164	29,305
4. Commissions	149,010	83,128		25,163	5,576	20,726	1,748	12,440	229

52

**SCHEDULE H - PART 5 - HEALTH CLAIMS**

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims .....			26,593,783	26,593,783
2. Beginning Claim Reserves and Liabilities .....			4,846,179	4,846,179
3. Ending Claim Reserves and Liabilities .....			7,741,050	7,741,050
4. Claims Paid .....			23,698,912	23,698,912
B. Assumed Reinsurance:				
5. Incurred Claims .....				
6. Beginning Claim Reserves and Liabilities .....				
7. Ending Claim Reserves and Liabilities .....				
8. Claims Paid .....				
C. Ceded Reinsurance:				
9. Incurred Claims .....			1,431,955	1,431,955
10. Beginning Claim Reserves and Liabilities .....			1,704,551	1,704,551
11. Ending Claim Reserves and Liabilities .....			1,716,470	1,716,470
12. Claims Paid .....			1,420,036	1,420,036
D. Net:				
13. Incurred Claims .....			25,161,828	25,161,828
14. Beginning Claim Reserves and Liabilities .....			3,141,628	3,141,628
15. Ending Claim Reserves and Liabilities .....			6,024,580	6,024,580
16. Claims Paid .....			22,278,876	22,278,876
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses .....			25,205,109	25,205,109
18. Beginning Reserves and Liabilities .....			3,141,628	3,141,628
19. Ending Reserves and Liabilities .....			6,024,580	6,024,580
20. Paid Claims and Cost Containment Expenses .....			22,322,157	22,322,157

Schedule S - Part 1 - Section 1

**NONE**

Schedule S - Part 1 - Section 2

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**SCHEDULE S - PART 2**

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Paid Losses	7 Unpaid Losses
92738	.42-1153896	.12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa		522,364
68276	.48-1024691	.12/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas		17,905
65676	.35-0472300	.10/01/1964	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana		4,365
88099	.75-1608507	.09/15/1980	Optimum Re Insurance Company	Dallas, TX - Texas		13,558
90670	.43-1178580	.06/01/1987	Scottish Re Life Corporation	Charlotte, NC - Delaware		12,938
90670	.43-1178580	.08/01/1987	Scottish Re Life Corporation	Charlotte, NC - Delaware	26,500	35,470
68713	.84-0499703	.12/01/1985	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado		28,862
68713	.84-0499703	.08/01/1987	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	26,500	42,898
68713	.84-0499703	.03/01/1988	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado		35,625
68713	.84-0499703	.06/01/1996	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado		73,231
82627	.06-0839705	.01/01/1981	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut		81,956
82627	.06-0839705	.06/01/1984	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut		39,856
67121	.95-1060502	.06/01/1985	Transamerica Occidental Life Ins Co.	Los Angeles, CA - Iowa	125,000	
62596	.31-0252460	.01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois		89,837
0299999 - Life and Annuity - Non-Affiliates					178,000	998,866
0399999 - Totals - Life and Annuity					178,000	998,866
92738	.42-1153896	.12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa		57,862
62308	.06-0303370	.06/01/1972	Connecticut General Life Insurance Co.	Bloomfield, CT - Connecticut	38,322	
39845	.48-0921045	.09/01/1963	Employers Reinsurance Corporation	Overland Park, KS - Missouri	3,900	
68721	.41-0808596	.09/14/1990	Security Life of America	Minnetonka, MN - Minnesota		714
82627	.06-0839705	.10/01/1971	Swiss Re Life & Health America Inc.	Armonk, NY - Connecticut	5,880	
62596	.31-0252460	.01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois		577,589
0599999 - Accident and Health - Non-Affiliates					48,102	636,165
0699999 - Totals - Accident and Health					48,102	636,165
0799999 - Totals - Life, Annuity and Accident and Health					226,102	1,635,031

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Re- insurance Ceded	7 Amount in Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Previous Year		11 Current Year	12 Prior Year		
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa	CO/I	83,489,783	8,604,302	8,243,443	839,893				
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa	ACO/I		599,683	606,922	12,046				
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa	CO/G	12,205,278	20,000	20,000	108,894				
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa	DIS/G		4,210	4,690					
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa	DIS/I		3,084	3,292	372				
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co.	West Des Moines, IA - Iowa	ADB/I		1,306	1,270					
60895	35-0145825	06/01/1984	American United Life Insurance Company	Indianapolis, IN - Indiana	YRT/I	2,162,299	17,637	16,856	14,775				
60895	35-0145825	06/01/1984	American United Life Insurance Company	Indianapolis, IN - Indiana	DIS/I		241	191	482				
68276	48-1024691	12/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas	YRT/I	7,045,195	52,544	52,590	50,622				
68276	48-1024691	12/01/1985	Employers Reassurance Corporation	Mission, KS - Kansas	DIS/I		1,588	574	1,197				
86258	13-2572994	01/01/1985	General Re Life Corporation	Stamford, CT - Connecticut	YRT/I			1,138	(4,283)				
86258	13-2572994	06/01/1985	General Re Life Corporation	Stamford, CT - Connecticut	YRT/I	47,158	131	1,108	1,872				
97071	13-3126819	05/01/1954	General USA Life Reassurance Company	Kansas City, MO - Missouri	YRT/I	14,523	532	401	901				
97071	13-3126819	06/24/1966	General USA Life Reassurance Company	Kansas City, MO - Missouri	YRT/I	48,958	963	1,351	1,943				
97071	13-3126819	06/24/1966	General USA Life Reassurance Company	Kansas City, MO - Missouri	DIS/I		2	6,505					
97071	13-3126819	09/01/1980	General USA Life Reassurance Company	Kansas City, MO - Missouri	YRT/I	12,780	91	353	143				
97071	13-3126819	09/01/1980	General USA Life Reassurance Company	Kansas City, MO - Missouri	DIS/I		4		7				
97071	13-3126819	01/01/2005	General USA Life Reassurance Company	Kansas City, MO - Missouri	YRT/I	7,096,691	44,869		15,222				
65676	35-0472300	12/01/1933	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I		510	78	36				
65676	35-0472300	03/01/1946	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I	3,595	204	210	296				
65676	35-0472300	09/01/1955	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I	91,486	1,874	2,884	2,170				
65676	35-0472300	06/13/1960	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I	1,403,318	12,121	13,220	20,264				
65676	35-0472300	06/13/1960	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	DIS/I		78	88	155				
65676	35-0472300	10/01/1964	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I	222,679	3,276	3,547	7,088				
65676	35-0472300	10/01/1964	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	DIS/I		33	33	86				
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	CO/I	1,855,635	20,089	18,606	28,824				
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	DIS/I		218	221	310				
65676	35-0472300	09/01/1980	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	CO/I	212,065	64,254	65,109	7,319				
65676	35-0472300	12/01/1984	Lincoln National Life Insurance Company	Fort Wayne, IN - Indiana	YRT/I	1,739,582	6,679	7,911	8,838				
66346	58-0828824	10/10/1967	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	25,080	248	341	394				
66346	58-0828824	01/21/1969	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	17,438	344	366	601				
66346	58-0828824	10/01/1975	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	5,056,135	49,363	45,157	90,034				
66346	58-0828824	10/01/1975	Munich American Reassurance Company	Atlanta, GA - Georgia	DIS/I		664	533	1,329				
66346	58-0828824	11/01/1978	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	50,000	218	199	246				
66346	58-0828824	11/01/1978	Munich American Reassurance Company	Atlanta, GA - Georgia	CO/I	765,795	39,574	37,603	8,406				
66346	58-0828824	01/01/2005	Munich American Reassurance Company	Atlanta, GA - Georgia	YRT/I	3,211,955	23,507		11,079				
66346	58-0828824	03/01/2006	Munich American Reassurance Company	Atlanta, GA - Georgia	CO/I	21,573,568	27,925		70,333				
66346	58-0828824	03/01/2006	Munich American Reassurance Company	Atlanta, GA - Georgia	DIS/I		145		290				
88099	75-1608507	04/11/1956	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	5,958	219	154	(58)				
88099	75-1608507	10/01/1964	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	13,940	1,206	1,196	2,623				
88099	75-1608507	06/08/1965	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	1,641	43	43	88				
88099	75-1608507	07/12/1968	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	4,310,712	33,801	37,740	44,855				
88099	75-1608507	07/12/1968	Optimum Re Insurance Company	Dallas, TX - Texas	DIS/I		1,299	1,425	1,960				
88099	75-1608507	05/15/1974	Optimum Re Insurance Company	Dallas, TX - Texas	CO/I	30,000	100	228	534				
88099	75-1608507	09/15/1980	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	70,080	508	1,909	(3,973)				
88099	75-1608507	09/15/1980	Optimum Re Insurance Company	Dallas, TX - Texas	CO/I	105,000	520	909	476				
88099	75-1608507	09/15/1980	Optimum Re Insurance Company	Dallas, TX - Texas	DIS/I		13	41	27				
88099	75-1608507	07/16/1984	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	328,080	514	6,876	387				
88099	75-1608507	01/01/1985	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	288,955	3,297	2,926	2,420				
88099	75-1608507	01/01/1985	Optimum Re Insurance Company	Dallas, TX - Texas	DIS/I		171	136	343				
88099	75-1608507	01/01/1985	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	135,460	2,052	1,912	268				
88099	75-1608507	01/01/1985	Optimum Re Insurance Company	Dallas, TX - Texas	DIS/I		11	9	23				
88099	75-1608507	03/01/1988	Optimum Re Insurance Company	Dallas, TX - Texas	YRT/I	615,478	1,464	4,061	(20,101)				
88099	75-1608507	03/01/1988	Optimum Re Insurance Company	Dallas, TX - Texas	DIS/I				(25)				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	Chesterfield, MO - Missouri	YRT/I	12,228,245	195,782	5,153	2,281				
93572	43-1235868	03/01/2006	RGA Reinsurance Company	Chesterfield, MO - Missouri	CO/I	8,130,275	18,178		40,104				
90670	43-1178580	01/19/1969	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	8,150	398	384	834				
90670	43-1178580	06/01/1984	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	5,104,630	47,353	25,518	68,059				
90670	43-1178580	06/01/1984	Scottish Re Life Corporation	Charlotte, NC - Delaware	DIS/I		335	274	664				

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE S - PART 3 - SECTION 1**

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Re- insurance Ceded	7 Amount in Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Previous Year		11 Current Year	12 Prior Year		
90670	43-1178580	06/01/1987	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	4,782,787	36,827	44,693	29,645				
90670	43-1178580	06/01/1987	Scottish Re Life Corporation	Charlotte, NC - Delaware	DIS/I		371	203	741				
90670	43-1178580	08/01/1987	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	12,034,405	36,279	47,645	65,176				
90670	43-1178580	08/01/1987	Scottish Re Life Corporation	Charlotte, NC - Delaware	DIS/I		136	171	212				
90670	43-1178580	03/01/1988	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	900,000	7,411	6,726	17,988				
90670	43-1178580	05/01/1989	Scottish Re Life Corporation	Charlotte, NC - Delaware	CO/I	1,774,543	44,697	45,859	9,033				
90670	43-1178580	05/01/1989	Scottish Re Life Corporation	Charlotte, NC - Delaware	DIS/I		5	7	10				
90670	43-1178580	05/01/1989	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I		37,607	142	(2,806)				
90670	43-1178580	01/01/1991	Scottish Re Life Corporation	Charlotte, NC - Delaware	YRT/I	1,795,964	68,390	63,826	58,168				
90670	43-1178580	01/01/1991	Scottish Re Life Corporation	Charlotte, NC - Delaware	DIS/I		258	258	228				
68713	84-0499703	03/01/1982	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	CO/I	47,510	6,323	21,463	539				
68713	84-0499703	03/01/1982	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	DIS/I		7	113	13				
68713	84-0499703	12/01/1985	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	YRT/I	11,194,473	87,804	95,978	97,458				
68713	84-0499703	12/01/1985	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	DIS/I		1,900	730	1,809				
68713	84-0499703	08/01/1987	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	YRT/I	14,709,631	49,058	62,484	71,955				
68713	84-0499703	08/01/1987	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	DIS/I		138	175	217				
68713	84-0499703	03/01/1988	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	YRT/I	1,541,436	3,577	42,231	7,002				
68713	84-0499703	03/01/1988	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	DIS/I		10		21				
68713	84-0499703	03/31/1991	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	YRT/I	356,007	2,435	1,975	(2,343)				
68713	84-0499703	03/31/1991	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	DIS/I		56		113				
68713	84-0499703	01/01/1992	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	YRT/I				4,366				
68713	84-0499703	06/01/1996	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	YRT/I	168,141	522		418				
68713	84-0499703	06/01/1996	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	CO/I	29,634,615	420,340	572,020	675,071				
68713	84-0499703	06/01/1996	Security Life of Denver Insurance Co.	Atlanta, GA - Colorado	DIS/I		94	94	188				
82627	06-0839705	10/01/1948	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	236,268	3,980	4,999	6,988				
82627	06-0839705	10/01/1948	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		26	333	151				
82627	06-0839705	05/25/1949	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	25,965	1,234	1,279	2,609				
82627	06-0839705	01/01/1955	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	205,722	568	510	1,455				
82627	06-0839705	01/01/1955	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		90	90	195				
82627	06-0839705	01/01/1955	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	CO/I	103,514	178,716	180,656	4,430				
82627	06-0839705	01/01/1955	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		2	2	3				
82627	06-0839705	07/01/1968	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	29,100	261	261	40				
82627	06-0839705	01/01/1970	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	1,049,093	15,494	15,027	30,735				
82627	06-0839705	01/01/1970	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		509	483	1,017				
82627	06-0839705	11/01/1972	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	500,000	5,545	7,701	14,065				
82627	06-0839705	07/01/1977	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	CO/I	285,000	3,808	3,558	(30,525)				
82627	06-0839705	07/01/1977	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		40		40				
82627	06-0839705	06/01/1980	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	171,067	1,933	3,037	2,851				
82627	06-0839705	06/01/1980	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		5,013	6,409					
82627	06-0839705	01/01/1981	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	18,882,968	182,103	194,020	244,161				
82627	06-0839705	01/01/1981	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		45,253	49,668	5,239				
82627	06-0839705	10/01/1982	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I				(66,834)				
82627	06-0839705	07/01/1983	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	1,199,130	8,523	16,225	4,295				
82627	06-0839705	07/01/1983	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		356	608	728				
82627	06-0839705	09/01/1983	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	754,876	6,951	6,748	13,847				
82627	06-0839705	09/01/1983	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		224	246	487				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	5,303,369	90,615	66,691	154,360				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		48	242	95				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I		752,455	11,848	19,072				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		117		279				
82627	06-0839705	06/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	15,351,484	126,899	172,530	139,362				
82627	06-0839705	06/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I		2,531	1,249	3,078				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	182,039	1,213	1,533	1,680				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/I			19					
82627	06-0839705	01/01/1986	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	CO/I	93,868	1,412	1,641	750				
82627	06-0839705	03/01/1987	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	CO/I	85,000	1,955	661	(430)				
82627	06-0839705	06/01/1987	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	4,815	131	90	258				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	DIS/G		4,211	4,690					
82627	06-0839705	01/01/1991	Swiss Re Life & Health America, Inc.	Armonk, NY - Connecticut	YRT/I	1,795,972	68,391	63,827	52,937				

57.1



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type of Re- insurance Ceded	7 Amount in Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Previous Year		11 Current Year	12 Prior Year		
82627	06-0839705	01/01/1991	Swiss Re Life & Health America, Inc	Armonk, NY - Connecticut	DIS/I		258	258	228				
82627	06-0839705	01/01/2001	Swiss Re Life & Health America, Inc	Armonk, NY - Connecticut	ADB/I				21,823				
82627	06-0839705	01/01/2001	Swiss Re Life & Health America, Inc	Armonk, NY - Connecticut	ACO/I				25,302				
82627	06-0839705	03/01/2006	Swiss Re Life & Health America, Inc	Armonk, NY - Connecticut	CO/I	14,977,525	24,472		52,937				
67121	95-1060502	03/01/1973	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	4,961	109	104	182				
67121	95-1060502	08/01/1979	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	9,780	11	7,354	31				
67121	95-1060502	11/01/1984	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	147,759	987	1,052	1,795				
67121	95-1060502	11/01/1984	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	DIS/I		211	162	422				
67121	95-1060502	06/01/1985	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	542,679	1,876	55,783	4,716				
67121	95-1060502	01/01/1986	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	140,650	473	546	7,428				
67121	95-1060502	01/01/1986	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	65,940	311	5,007	(1,639)				
67121	95-1060502	06/01/1986	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	94,909	300	274	470				
67121	95-1060502	11/01/1986	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	5,999	535	439	671				
67121	95-1060502	05/01/1989	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	CO/I	1,774,538	44,697	45,860	9,033				
67121	95-1060502	05/01/1989	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	DIS/I		5	7	10				
67121	95-1060502	05/01/1989	Transamerica Occidental Life Ins Co	Los Angeles, CA - Iowa	YRT/I	37,607	142	1,377	341				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois	CO/I	5,230,000	755,855	780,602	160,795				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois	CO/G	6,728,000	104,906	124,958	144,625				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois	ADB/I		55	54					
66133	41-1760577	03/01/2006	Wilton Reassurance Company	Wilton, CT - Minnesota	CO/I	7,012,262	10,671		25,139				
0299999 - Total Authorized General Account - Non-Affiliates						342,489,543	12,391,936	12,095,912	3,540,862				
0399999 - Total Authorized General Account						342,489,543	12,391,936	12,095,912	3,540,862				
0799999 - Total Authorized and Unauthorized General Account						342,489,543	12,391,936	12,095,912	3,540,862				
1599999 Totals						342,489,543	12,391,936	12,095,912	3,540,862				

57.2

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE S - PART 3 - SECTION 2**

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co	West Des Moines, IA - Iowa	.CO/G	248,509	25,000	407,506				
92738	42-1153896	12/31/1995	American Equity Investment Life Ins Co	West Des Moines, IA - Iowa	.CO/I	41,389		1,515,817				
62308	06-0303370	06/01/1972	Connecticut General Life Insurance Co	Bloomfield, CT - Connecticut	.CO/I	13,963		256,616				
39845	48-0921045	09/01/1963	Employers Reinsurance Corporation	Overland Park, KS - Missouri	.CO/I	(12,291)		85,511				
65765	38-0779740	03/01/1973	Reassure America Life Insurance Company	Armonk, NY - Illinois	.CO/I	6,010	3,088					
68721	41-0808596	09/14/1990	Security Life of America	Minnetonka, MN - Minnesota	.CO/I	3,374	824	194,502				
82627	06-0839705	10/01/1971	Swiss Re Life & Health America, Inc	Armonk, NY - Connecticut	.CO/I	604		70,513				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois	.CO/I	1,173,724	194,074	1,840,823				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	Fort Washington, PA - Illinois	.CO/G	703,522	220,057	346				
0299999 - Total Authorized General Account - Non-Affiliates						2,178,804	443,043	4,371,634				
0399999 - Total Authorized General Account						2,178,804	443,043	4,371,634				
0799999 - Total Authorized and Unauthorized General Account						2,178,804	443,043	4,371,634				
1599999 Totals						2,178,804	443,043	4,371,634				

58

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE S - PART 4**

**Reinsurance Ceded to Unauthorized Companies**

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5+6+7)	9 Letters of Credit	10 Trust Agreements	11 Funds Deposited by and Withheld from Reinsurers	12 Other	13 Miscellaneous Balances (Credit)	14 Sum of Cols 9+10+11+12+13 But Not in Excess of Col. 8
<b>NONE</b>													
1199999 Total													

69

**SCHEDULE S - PART 5**

Five Year Exhibit of Reinsurance Ceded Business (000 Omitted)

	1 2006	2 2005	3 2004	4 2003	5 2002
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts .....	5,720	4,625	6,099	5,594	6,589
2. Commissions and reinsurance expense allowances.....	545	332	452	144	700
3. Contract claims .....	4,356	2,350	5,369	4,265	5,439
4. Surrender benefits and withdrawals for life contracts .....	11	8	28	6	
5. Dividends to policyholders .....					
6. Reserve adjustments on reinsurance ceded .....					
7. Increase in aggregate reserve for life and accident and health contracts .....	(34)	(381)	(1,590)	(394)	(7,096)
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected .....	330	(184)	926	946	955
9. Aggregate reserves for life and accident and health contracts .....	17,207	17,241	17,621	19,212	19,606
10. Liability for deposit-type contracts .....					
11. Contract claims unpaid .....	1,635	1,523	3,217	2,410	2,455
12. Amounts recoverable on reinsurance .....	226	167	546	90	315
13. Experience rating refunds due or unpaid .....					
14. Policyholders' dividends (not included in Line 10).....					
15. Commissions and reinsurance expense allowances unpaid .....	44	50	55	6	68
16. Unauthorized reinsurance offset .....				130	
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
17. Funds deposited by and withheld from (F) .....					
18. Letters of credit (L) .....				800	1,600
19. Trust agreements (T) .....					
20. Other (O)					

**SCHEDULE S - PART 6**

**Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance**

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 10) .....	3,936,035,585		3,936,035,585
2. Reinsurance (Line 14) .....	395,586	(395,586)	
3. Premiums and considerations (Line 13) .....	2,084,139	330,197	2,414,336
4. Net credit for ceded reinsurance .....	XXX	19,044,526	19,044,526
5. All other admitted assets (balance) .....	71,131,573		71,131,573
6. Total assets excluding Separate Accounts (Line 24) .....	4,009,646,883	18,979,137	4,028,626,020
7. Separate Account assets (Line 25) .....	2,093,303		2,093,303
8. Total assets (Line 26)	4,011,740,186	18,979,137	4,030,719,323
<b>LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)</b>			
9. Contract reserves (Lines 1 and 2) .....	3,466,400,409	17,206,613	3,483,607,022
10. Liability for deposit-type contracts (Line 3) .....	122,761,288		122,761,288
11. Claim reserves (Line 4) .....	8,467,164	1,635,031	10,102,195
12. Policyholder dividends/reserves (Lines 5 through 7) .....	48,754		48,754
13. Premium & annuity considerations received in advance (Line 8) .....	1,404,171	137,979	1,542,149
14. Other contract liabilities (Line 9) .....	37,200,627	(486)	37,200,141
15. Reinsurance in unauthorized companies (Line 24.2) .....			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3) .....		XXX	
17. All other liabilities (balance) .....	59,288,520		59,288,520
18. Total liabilities excluding Separate Accounts (Line 26) .....	3,695,570,933	18,979,137	3,714,550,069
19. Separate Account liabilities (Line 27) .....	2,093,303		2,093,303
20. Total liabilities (Line 28) .....	3,697,664,236	18,979,137	3,716,643,373
21. Capital & surplus (Line 38) .....	314,075,950	XXX	314,075,950
22. Total liabilities, capital & surplus (Line 39)	4,011,740,186	18,979,137	4,030,719,323
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
23. Contract reserves .....	17,206,613		
24. Claim reserves .....	1,635,031		
25. Policyholder dividends/reserves .....			
26. Premium and annuity considerations received in advance .....	137,979		
27. Liability for deposit-type contracts .....			
28. Other contract liabilities .....	(486)		
29. Reinsurance ceded assets .....	395,586		
30. Other ceded reinsurance recoverables .....			
31. Total ceded reinsurance recoverables .....	19,374,723		
32. Premiums and considerations .....	330,197		
33. Reinsurance in unauthorized companies .....			
34. Other ceded reinsurance payables/offsets .....			
35. Total ceded reinsurance payable/offsets .....	330,197		
36. Total net credit for ceded reinsurance	19,044,526		

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS**

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	
							Life Insurance Premiums
1. Alabama	AL	Yes	779,214	940,838	156,807		
2. Alaska	AK	Yes	4,675	18,698	4,919		
3. Arizona	AZ	Yes	228,337	5,732,001	128,874		
4. Arkansas	AR	Yes	244,212	554,781	54,999		
5. California	CA	Yes	2,681,150	21,358,051	444,235		
6. Colorado	CO	Yes	237,339	2,201,110	101,548		
7. Connecticut	CT	Yes	335,510	1,492,493	42,667		
8. Delaware	DE	Yes	75,754	84,543	2,833		
9. District of Columbia	DC	Yes	247,980	512,926	6,316		
10. Florida	FL	Yes	3,055,505	45,448,555	264,367		
11. Georgia	GA	Yes	288,205	2,230,275	149,005		
12. Hawaii	HI	Yes	24,619	1,025,840	35,369		
13. Idaho	ID	Yes	89,440	2,114,168	7,835		
14. Illinois	IL	Yes	577,586	12,202,748	6,307,061		
15. Indiana	IN	Yes	225,861	864,399	1,648,954		
16. Iowa	IA	Yes	306,175	3,753,176	4,184,836		
17. Kansas	KS	Yes	220,138	2,233,113	300,391		
18. Kentucky	KY	Yes	122,044	562,719	3,617,170		
19. Louisiana	LA	Yes	331,317	1,454,930	467,266		
20. Maine	ME	Yes	1,133	494,643	4,149		
21. Maryland	MD	Yes	100,074	9,665,572	14,003		
22. Massachusetts	MA	Yes	93,744	1,673,410	121,726		
23. Michigan	MI	Yes	170,878	12,166,146	1,406,752		
24. Minnesota	MN	Yes	487,543	980,548	38,625		
25. Mississippi	MS	Yes	126,282	107,125	569,994		
26. Missouri	MO	Yes	251,833	2,030,896	1,268,495		
27. Montana	MT	Yes	68,870	400,018	9,623		
28. Nebraska	NE	Yes	199,665	2,117,121	914,772		
29. Nevada	NV	Yes	78,595	231,554	20,618		
30. New Hampshire	NH	Yes	9,231	1,552,526	10,450		
31. New Jersey	NJ	Yes	85,999	5,858,445	59,460		
32. New Mexico	NM	Yes	111,195	839,437	6,753		
33. New York	NY	No	61,248	(172,254)	11,035		
34. North Carolina	NC	Yes	316,864	4,955,801	3,996,484		
35. North Dakota	ND	Yes	616,859	127,406	1,313		
36. Ohio	OH	Yes	728,058	11,212,221	692,104		
37. Oklahoma	OK	Yes	204,577	1,847,824	919,980		
38. Oregon	OR	Yes	116,378	3,456,121	842,477		
39. Pennsylvania	PA	Yes	321,272	11,388,448	721,220		
40. Rhode Island	RI	Yes	48,508	1,373,576	10,050		
41. South Carolina	SC	Yes	199,919	3,507,650	265,576		
42. South Dakota	SD	Yes	125,091	1,622,242	85,812		
43. Tennessee	TN	Yes	816,264	3,743,066	424,930		
44. Texas	TX	Yes	841,773	4,366,852	6,686,997		
45. Utah	UT	Yes	28,274	13,860	462,223		
46. Vermont	VT	Yes	3,529	21,684	2,803		
47. Virginia	VA	Yes	211,701	2,272,197	202,109		
48. Washington	WA	Yes	251,514	649,829	80,312		
49. West Virginia	WV	Yes	76,164	159,298	138,435		
50. Wisconsin	WI	Yes	142,377	3,353,791	2,045,335		
51. Wyoming	WY	Yes	15,474	1,136,720	5,706		
52. American Samoa	AS	No					
53. Guam	GU	Yes	32,086				
54. Puerto Rico	PR	No	1,152	22	958		
55. US Virgin Islands	VI	Yes	1,892		214		
56. Northern Mariana Islands	MP	Yes					
57. Canada	CN	No	2,636		26		
58. Aggregate Other Alien	OT	XXX	17,503	44	2,382		
59. Subtotal	(a)	53	17,041,212	197,939,202	39,969,353		
90. Reporting entity contributions for employee benefit plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		46,869				
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				136,283		
94. Aggregate of other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		17,088,081	197,939,202	40,105,636		
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX		17,088,081	197,939,202	40,105,636		
98. Less Reinsurance Ceded	XXX		2,961,291	37,348	2,220,237		
99. Totals (All Business) less Reinsurance Ceded	XXX		14,126,791	197,901,854	(b) 37,885,399		
<b>DETAILS OF WRITE-INS</b>							
5801. Policyholders relocated overseas	XXX		17,503	44	2,382		
5802. ....	XXX						
5803. ....	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX		17,503	44	2,382		
9401. ....	XXX						
9402. ....	XXX						
9403. ....	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

**Explanation of basis of allocation by states, etc., of premiums and annuity considerations**

Ordinary life, accident and health premiums are allocated to the address of the premium payor. Annuity considerations are allocated to the policy owner's address.

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

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

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

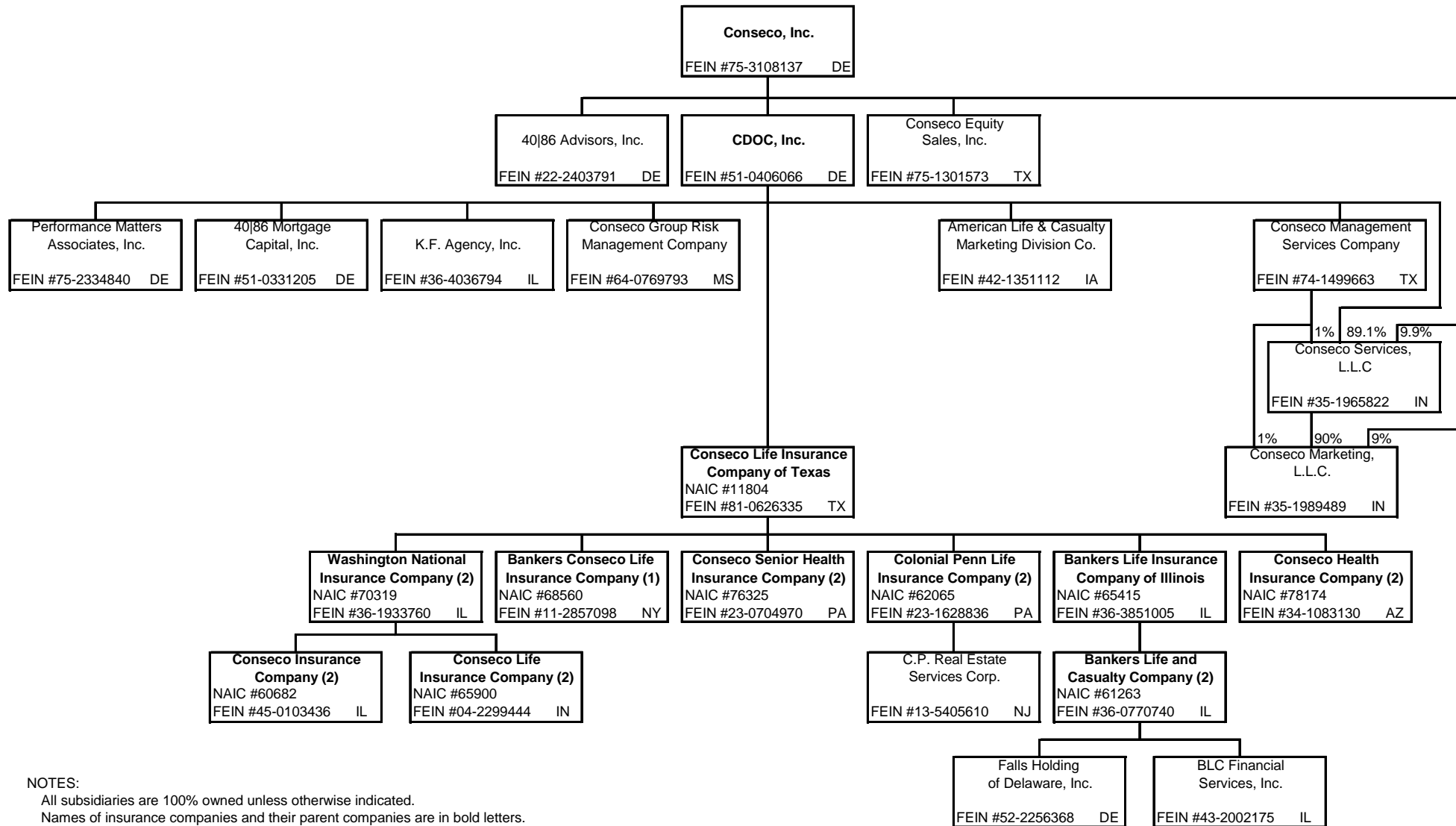
**SCHEDULE T – PART 2  
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.		Direct Business Only					Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama	AL	779,214	940,838	15,466			1,735,518
2. Alaska	AK	4,675	18,698	123			23,496
3. Arizona	AZ	228,337	5,732,001	410			5,960,748
4. Arkansas	AR	244,212	554,781	622			799,615
5. California	CA	2,681,150	21,358,051	375			24,039,575
6. Colorado	CO	237,339	2,201,110	2,645			2,441,095
7. Connecticut	CT	335,510	1,492,493				1,828,003
8. Delaware	DE	75,754	84,543				160,297
9. District of Columbia	DC	247,980	512,926				760,906
10. Florida	FL	3,055,505	45,448,555	14,490			48,518,550
11. Georgia	GA	288,205	2,230,275	9,278			2,527,758
12. Hawaii	HI	24,619	1,025,840	25,136			1,075,594
13. Idaho	ID	89,440	2,114,168	132			2,203,740
14. Illinois	IL	577,586	12,202,748	3,171			12,783,505
15. Indiana	IN	225,861	864,399	16,107			1,106,367
16. Iowa	IA	306,175	3,753,176	67,102			4,126,453
17. Kansas	KS	220,138	2,233,113	720			2,453,970
18. Kentucky	KY	122,044	562,719	593			685,356
19. Louisiana	LA	331,317	1,454,930	2,328			1,788,575
20. Maine	ME	1,133	494,643				495,776
21. Maryland	MD	100,074	9,665,572	1,197			9,766,843
22. Massachusetts	MA	93,744	1,673,410				1,767,154
23. Michigan	MI	170,878	12,166,146	334			12,337,358
24. Minnesota	MN	487,543	980,548	14,330			1,482,421
25. Mississippi	MS	126,282	107,125	3,301			236,708
26. Missouri	MO	251,833	2,030,896	2,132			2,284,861
27. Montana	MT	68,870	400,018	5,117			474,005
28. Nebraska	NE	199,665	2,117,121	28,578			2,345,364
29. Nevada	NV	78,595	231,554	5,427			315,575
30. New Hampshire	NH	9,231	1,552,526				1,561,757
31. New Jersey	NJ	85,999	5,858,445	1,166			5,945,610
32. New Mexico	NM	111,195	839,437	599			951,232
33. New York	NY	61,248	(172,254)	48			(110,958)
34. North Carolina	NC	316,864	4,955,801	7,247			5,279,912
35. North Dakota	ND	616,859	127,406	1,313			745,577
36. Ohio	OH	728,058	11,212,221	24,088			11,964,366
37. Oklahoma	OK	204,577	1,847,824	1,467			2,053,869
38. Oregon	OR	116,378	3,456,121	1,567			3,574,066
39. Pennsylvania	PA	321,272	11,388,448	15,431			11,725,151
40. Rhode Island	RI	48,508	1,373,576	333			1,422,418
41. South Carolina	SC	199,919	3,507,650	6,364			3,713,933
42. South Dakota	SD	125,091	1,622,242	3,245			1,750,578
43. Tennessee	TN	816,264	3,743,066	8,859			4,568,190
44. Texas	TX	841,773	4,366,852	25,722			5,234,346
45. Utah	UT	28,274	13,860				42,134
46. Vermont	VT	3,529	21,684	554			25,767
47. Virginia	VA	211,701	2,272,197	8,393			2,492,290
48. Washington	WA	251,514	649,829	5,009			906,351
49. West Virginia	WV	76,164	159,298	477			235,939
50. Wisconsin	WI	142,377	3,353,791	11,068			3,507,235
51. Wyoming	WY	15,474	1,136,720	838			1,153,032
52. American Samoa	AS						
53. Guam	GU	32,086					32,086
54. Puerto Rico	PR	1,152	22	433			1,607
55. U.S. Virgin Islands	VI	1,892					1,892
56. Northern Mariana Islands	MP						
57. Canada	CN	2,636					2,636
58. Aggregate Other Alien	OT	17,503	44				17,547
59. Totals		17,041,212	197,939,202	343,332			215,323,746

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

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

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

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

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

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

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

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

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

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



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

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

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

65

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

**MARCH FILING**

- 1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? .....YES.....
- 2. Will the Risk-based Capital Report be filed with the NAIC by March 1? .....YES.....
- 3. Will the Risk-based Capital Report be filed with the state of domicile, if required, by March 1? .....YES.....
- 4. Will an actuarial opinion be filed by March 1? .....YES.....

**APRIL FILING**

- 5. Will Management's Discussion and Analysis be filed by April 1? .....YES.....
- 6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? .....YES.....
- 7. Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1? .....YES.....
- 8. Will the Supplemental Investment Risks Interrogatories be filed by April 1? .....YES.....

**JUNE FILING**

- 9. Will an audited financial report be filed by June 1? .....YES.....

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

**MARCH FILING**

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

**APRIL FILING**

- 18. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .....NO.....
- 19. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? .....YES.....
- 20. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? .....NO.....
- 21. Will the Accident and Health Policy Experience Exhibit be filed by April 1? .....YES.....

**EXPLANATIONS:**

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

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18.

20.

BAR CODE:



**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	11 Increase (Decrease) by Adjustment	12 Increase (Decrease) by Foreign Exchange Adjustment	13 Amounts Received During Year	14 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs and Expenses Incurred	
		3 City	4 State													
Office Building		Des Moines	IA	.08/01/1990	.01/01/1998	3,730,034										
Office Building - Annex		Des Moines	IA	.09/01/1992	.01/01/1998	256,150									465,505	1,251,734
0499999 - Properties held for the production of income						3,986,184								465,505	1,251,734	
Retail property - 3439 Lower Wetumpka Rd.		Montgomery	AL	.09/29/2006	.08/18/2006	609,259		609,259	650,000				109,259			23,751
Commercial property - 2021 San Mateo NE		Albuquerque	NM	.02/25/1991	.10/30/1990	183,750		36,182	36,182			19,200		4,516		
Retail property - 1866 Shiloh Springs Rd.		Dayton	OH	.09/29/2006	.08/24/2006	800,000		740,000	740,000			60,000				1,327
0599999 - Properties held for sale						1,593,009		1,385,440	1,426,182			79,200	109,259	4,516	25,078	
9999999 Totals						5,579,193		1,385,440	1,426,182			79,200	109,259	470,021	1,276,812	

E01





**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Value of Land and Buildings	12 Date of Last Appraisal or Valuation
		City	State								
180017		Snowmass Village	CO		05/01/1994	9.000	301,103			1,100,000	03/29/1994
0399999 - Mortgages in good standing - Residential Mortgages - All Other											
1045		Brooklyn Center	MN		04/17/2006	5.860	1,953,311			2,860,000	04/10/2006
1079		Omaha	NE		04/03/2006	5.850	3,079,487			4,200,000	03/30/2006
1081		Greenwood	IN		05/22/2006	5.930	2,154,897			2,720,000	05/03/2006
1094		Beaverton	OR		03/29/2006	5.910	4,584,612			6,112,816	03/14/2006
11023		Pine Bush	NY		06/09/1994	8.125	308,292			1,480,000	05/03/1994
1145		Phoenix	AZ		06/14/2006	6.040	5,150,000			10,300,000	05/17/2006
1150		Saugus	CA		05/09/2006	6.020	7,600,000			10,750,000	04/21/2006
1191		King Of Prussia	PA		08/03/2006	6.340	5,700,000			7,600,000	06/21/2006
135025		Cleveland	OH		09/21/2004	5.850	14,961,050			20,404,495	08/27/2004
135050		Louisville	KY		07/06/2005	5.500	24,964,407			33,333,333	05/12/2005
180020		San Antonio	TX		06/01/1994	9.000	249,938			560,000	03/28/1994
180026		San Antonio	TX		01/01/1994	9.750	209,497			305,000	12/10/1994
180047		Irving	TX		04/01/1997	7.230	136,819			325,000	04/01/1997
180050		Dallas	TX		08/01/1997	6.030	55,131			1,150,000	06/27/1997
183128		Rochester	NY		11/30/1995	8.570	601,819			1,225,000	12/09/1994
183130		Rochester	NY		12/21/1995	8.655	306,753			1,000,000	03/13/1995
183150		Brooklyn	NY		01/30/1997	8.810	1,414,212			2,450,000	10/10/1996
183153		Wrightsville	GA		02/13/1997	8.805	819,007			1,523,000	02/03/1997
183157		North Charleston	SC		04/01/1997	8.685	760,707			1,412,000	03/27/2003
183165		Brooklyn	NY		06/10/1997	8.710	1,378,679			2,520,000	07/19/1996
183185		Fort Fairfield	ME		02/26/1998	7.100	1,065,801			1,960,000	06/01/1998
183195		Bayonne	NJ		09/03/1998	7.440	466,323			1,100,000	06/24/1998
183196		Forest Hill	MD		10/08/1998	7.150	1,337,226			2,100,000	06/24/1997
183204		Canton	OH		10/30/1998	7.350	6,019,709			10,605,000	11/15/1998
183207		Scarborough	ME		12/10/1998	7.100	1,190,427			2,145,000	12/07/1998
183221		Dover Foxcroft	ME		02/11/1999	6.440	1,768,390			3,135,000	02/01/1999
183224		Irondequoit	NY		03/30/1999	6.830	1,121,839			2,045,000	03/29/1999
185001		Georgetown	TX		04/24/1997	8.500	884,299			2,450,000	03/15/1997
185002		Cocoa Beach	FL		07/24/1997	8.050	3,814,352			7,070,000	06/10/1997
185007		New Hope	MN		07/24/1998	7.400	3,445,980			5,480,000	07/13/1998
185008		Orlando	FL		08/06/1998	7.460	890,703			2,100,000	07/10/1998
185009		Richmond Hill	NY		09/22/1998	7.425	425,358			1,050,000	08/28/1998
185010		Thousand Oaks	CA		08/20/1998	7.200	2,642,701			4,300,000	07/24/1998
185011		Austin	TX		11/19/1998	7.250	3,085,267			5,150,000	08/27/1998
185012		Santa Monica	CA		12/24/1998	7.190	1,006,506			2,250,000	10/05/1998
185013		Killeen	TX		01/14/1999	7.625	1,626,978			2,500,000	10/07/1998
185014		Austin	TX		01/28/1999	7.625	1,561,899			2,400,000	12/22/1998
185021		Rialto	CA		03/09/1999	7.500	1,042,729			1,850,000	08/13/1998
185022		Newport Beach	CA		03/25/1999	7.950	2,106,764			3,950,000	03/16/1999
185024		Bayonne	NJ		08/19/1999	8.780	498,913			940,000	06/28/1999
185025		Kansas City	MO		08/20/1999	8.250	1,485,635			3,250,000	07/15/1999
185026		Leawood	KS		08/20/1999	8.250	1,890,809			4,250,000	07/15/1999
185028		Lake Forest	CA		10/28/1999	8.450	1,526,911			3,000,000	10/19/1999
185031		Las Vegas	NV		08/24/2001	8.150	11,282,138			17,000,000	06/07/2001
185033		Tulsa	OK		12/28/2001	7.375	11,805,775			17,100,000	11/01/2002
185034		Las Vegas	NV		09/05/2002	7.750	976,437			1,500,000	07/09/2002
185035		Anniston	AL		09/24/2002	7.500	311,814			570,000	09/07/2002
188593		Albuquerque	NM		04/06/1988	12.000	122,574			220,000	03/10/1988
331052		Bristow	OK		09/29/2006	13.125	302,612			1,400,000	01/01/1983
331053		Murphy	NC		09/29/2006	13.125	217,024			982,800	01/01/1983
331129		Lexington	SC		09/29/2006	9.750	1,566,461			4,000,000	01/01/1986
331138		Pittsfield	MA		09/29/2006	9.625	1,834,788			5,650,000	01/01/1987
331172		Ballinger	TX		09/29/2006	11.000	113,164			1,000,000	01/02/1987
85424856		Salt Lake City	UT		04/08/1987	10.125	258,163			951,000	03/18/1987
0599999 - Mortgages in good standing - Commercial Mortgages - All Other											
1134		Bonita Springs	FL		03/01/2006	15.500	2,500,000			3,652,850	12/22/2005
185039		Plainfield	IN		07/01/2005	4.987	922,500			1,128,813	02/14/2005

E04





**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book Value/Recorded Investment Excluding Accrued Interest at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										
11021	Milton	FL		05/31/1994	183,818			176,910	176,910			
11052	Saco	ME		02/25/1997	1,437,661			1,431,252	1,431,252			
1151	Cincinnati	OH		04/17/2006				592,046	592,046			
13015	Manchester	NH		05/12/1994	1,036,568			1,023,202	1,023,202			
180030	San Antonio	TX		07/01/1995	113,792			113,792	113,792			
183175	Lancaster	PA		10/09/1997	1,090,192			1,085,535	1,085,535			
183180	Millinocket	ME		11/04/1997	128,043			11,046	11,046			
183184	Dexter	ME		01/08/1998	1,299,866			1,299,866	1,299,866			
183232	Sinking Spring	PA		06/08/1999	800,774			793,719	793,719			
183233	Sinking Spring	PA		06/08/1999	1,816,971			1,806,244	1,806,244			
183237	Milo	ME		07/29/1999	1,109,799			1,109,799	1,109,799			
185020	Overland Park	KS		02/16/1999	5,661,939			5,394,812	5,394,812			
185032	Homewood	AL		09/27/2001	4,720,082			3,831,277	3,831,277			
331133	Brooklyn	NY		09/29/2006				13,456	13,456			
85415741	Westminster	CA		01/07/1987	196,820			190,998	190,998			
0199999 - Mortgages closed by repayment					19,596,327			18,873,955	18,873,955			
9999999 Totals					19,596,327			18,873,955	18,873,955			

E05

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Additional Investment During Year Actual Cost	12 Fair Value	13 Amount of Encumbrances	14 Book/Adjusted Carrying Value Less Encumbrances	15 Increase (Decrease) by Adjustment	16 Increase (Decrease) by Foreign Exchange Adjustment	17 Investment Income	18 Commitment for Additional Investment	19 Percentage use of Ownership	
			City	State															
..000000-00-0..	Crescent Mach I Partners, LP		Dallas	Texas	Allison Collateral Trust		03/31/2004	1	3,505,765						(208,605)			7.330	
..000000-00-0..	Foothill Partners II, LP		Los Angeles	California	Foothill Partners II, LP		12/31/1993	1	96,840		139,066		139,066		6,361			1.163	
13999999	- Joint Venture Interests - Fixed Income Instruments - Unaffiliated								3,602,605		139,066		139,066		(202,244)			XXX	
..000000-00-0..	Black Diamond Capital Partners I, LP		Austin	Texas	Black Diamond General Partner, LP		12/29/2006	1	304,805		304,805		304,805				495,195	1.430	
..000000-00-0..	SCP Equity Partners, LP		Wilmington	Delaware	SCP Equity Partners, LP		12/31/1997	1	4,392,490		1,353,656		1,353,656		(352,245)			2.057	
15999999	- Joint Venture Interests - Common Stock - Unaffiliated								4,697,295		1,658,461		1,658,461		(352,245)		495,195	XXX	
..20847C-AB-4..	Conseco Funding Ltd CBO Units 144A			Cayman Islands	Salomon Smith Barney		08/13/1998	7	2,876,712		4,682,162		4,682,162		580,453		1,224,997	77.391	
..26949Q-AE-1..	Eagle Creek CLO Ltd 06-11 S2			Cayman Islands	Bank of America		02/28/2006	7	1,090,215		1,122,055		1,122,055		22,056		9,785	4.825	
..30616P-AE-7..	Fall Creek CLO Ltd 05-2A Serves D1 144A			Cayman Islands	Bank of America		09/06/2005	7	315,908	113,000	274,198		274,198		(41,709)			4.778	
16999999	- Joint Venture Interests - Common Stock - Affiliated								4,282,835	113,000	6,078,415		6,078,415		560,800		1,234,782	XXX	
..000000-00-0..	Brush Meadows Apartments, LP		Billings	Montana	Brush Meadows Apartments, LP		12/31/1993	1	313,500									19.446	
17999999	- Joint Venture Interests - Real Estate - Unaffiliated								313,500									XXX	
..000000-00-0..	Impact Community Capital, LLC		San Francisco	California	Impact Community Capital, LLC		11/30/1998		100,000									1.100	
19999999	- Joint Venture Interests - Other - Unaffiliated								100,000									XXX	
..000000-00-0..	US Bancorp Missouri Tax Credit Fund 2002A, LLC		St. Louis	Missouri	US Bancorp Community Development Corp		07/29/2002		461		279		279		(46)			0.010	
31999999	- State Low Income Housing Tax Credit - Unaffiliated								461		279		279		(46)			XXX	
37999999	- Total Unaffiliated								8,713,861		1,797,806		1,797,806		(554,535)		495,195	XXX	
38999999	- Total Affiliated								4,282,835	113,000	6,078,415		6,078,415		560,800		1,234,782	XXX	
39999999	Totals								12,996,696	113,000	7,876,221		7,876,221		6,265		1,234,782	495,195	XXX

E06

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income
		3 City	4 State											
20847C-AC-2	Conseco Funding Ltd CBO Units 144A		Cayman Islands	Liquidation	08/13/1998	28,291,526	(1,341,292)		26,950,234	26,950,234				
1699999	Joint Venture Interests - Common Stock - Affiliated					28,291,526	(1,341,292)		26,950,234	26,950,234				
000000-00-0	Sprout Capital V, LP	New York	New York	Liquidation	03/31/2004	12,608	(63,749)			1,011		87,650	87,650	
1999999	Joint Venture Interests - Other - Unaffiliated					12,608	(63,749)			1,011		87,650	87,650	
000000-00-0	Capitated Health Care Services, amounts receivable	Weston	Florida	Expired	09/30/2000									
3599999	Any Other Class of Admitted Assets - Unaffiliated													
<b>3799999 – Unaffiliated Totals</b>						12,608	(63,749)			1,011		87,650	87,650	
<b>3899999 – Affiliated Totals</b>						28,291,526	(1,341,292)		26,950,234	26,950,234				
<b>3999999 Totals</b>						28,304,134	(1,405,041)		26,950,234	26,951,245		87,650	87,650	

E07

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
3128X0-3W-7	FED HOME LOAN MTG CORP			1	1	1,476,360	96.4910	1,447,374	1,500,000	1,479,031		1,324			5.200	5.360	AO	17,550	78,000	01/10/2005	04/10/2018
3128X1-PT-8	FED HOME LOAN MTG CORP			1	1	3,498,250	94.7980	3,317,958	3,500,000	3,498,769		158			4.500	4.500	JJ	72,188	157,500	06/25/2003	07/16/2013
3128X2-4V-4	FED HOME LOAN MTG CORP			1	1	2,969,500	96.1420	2,884,269	3,000,000	2,973,418		1,496			5.300	5.390	AO	37,983	159,000	03/31/2004	04/05/2019
3128X2-E8-4	FED HOME LOAN MTG CORP		LS	1	1	9,474,000	97.2980	9,243,377	9,500,000	9,480,022		2,243			5.125	5.160	MS	150,120	486,875	02/26/2004	03/10/2014
3128X2-OZ-1	FED HOME LOAN MTG CORP			1	1	9,990,000	98.4900	9,849,010	10,000,000	9,992,389		863			5.320	5.330	FA	217,233	532,000	01/21/2004	02/04/2014
3128X2-RC-1	FED HOME LOAN MTG CORP			1	1	4,990,000	97.7320	4,886,630	5,000,000	4,993,779		1,355			4.500	4.530	FA	91,875	225,000	01/21/2004	02/04/2011
3128X3-20-5	FED HOME LOAN MTG CORP			1	1	15,964,640	97.5260	15,604,280	16,000,000	15,969,951		2,500			5.500	5.520	JJ	396,000	880,000	05/18/2005	01/19/2016
3128X3-BH-5	FED HOME LOAN MTG CORP			1	1	4,995,000	98.7340	4,936,745	5,000,000	4,996,094		425			5.450	5.460	AO	52,229	272,500	04/08/2004	04/22/2014
3128X3-Z8-9	FED HOME LOAN MTG CORP			1	1	2,997,000	98.4240	2,952,735	3,000,000	2,997,486		246			5.380	5.390	JD	4,035	161,400	12/16/2004	12/22/2014
3128X4-TB-7	FED HOME LOAN MTG CORP			1	1	7,000,000	99.0330	6,932,352	7,000,000	7,000,000					5.000	4.990	MN	58,333	352,917	10/24/2005	11/01/2010
3133X2-Z6-5	FED HOME LOAN BANK			1	1	999,500	98.5620	985,625	1,000,000	999,695		68			4.850	4.850	JD	1,078	48,500	12/11/2003	12/23/2010
3134A2-G7-7	FED HOME LOAN MTG CORP			1	1	226	32.5360	325	1,000	272		16			6.040					11/28/2003	11/15/2028
3134A4-RU-0	FED HOME LOAN MTG CORP			1	1	4,997,822	99.2000	4,960,032	5,000,000	4,995,705		(1,048)			5.250	5.230	MN	40,833	262,500	12/26/2003	11/05/2012
31359M-F4-0	FED NATL MTG ASSOC			1	1	4,894,450	98.3630	4,918,164	5,000,000	4,910,487		16,037			4.500	4.980	FA	85,000	112,500	03/02/2006	02/15/2011
31359M-HK-2	FED NATL MTG ASSOC			1	1	161,112	102.0660	162,286	159,000	160,092		(226)			5.500	5.310	MS	2,575	8,745	12/04/2001	03/15/2011
31359M-HK-2	FED NATL MTG ASSOC		C	1	1	553,252	102.0660	557,283	546,000	549,749		(777)			5.500	5.310	MS	8,842	30,030	12/04/2001	03/15/2011
3136F4-V3-5	FED NATL MTG ASSOC			1	1	1,994,531	98.4060	1,968,125	2,000,000	1,996,630		741			4.750	4.790	JJ	44,333	95,000	01/06/2004	01/13/2011
3136F6-5Z-8	FED NATL MTG ASSOC			1	1	31,468,500	98.8750	31,145,625	31,500,000	31,472,479		2,517			5.600	5.610	MN	240,100	1,764,000	05/10/2005	05/12/2015
3136F6-D2-2	FED NATL MTG ASSOC			1	1	64,935,000	98.4680	64,004,688	65,000,000	64,957,106		12,297			4.610	4.630	MS	990,510	2,996,500	02/15/2005	03/02/2010
3136F6-L2-3	FED NATL MTG ASSOC			1	1	5,994,000	98.6870	5,921,250	6,000,000	5,994,859		485			5.500	5.510	MS	101,750	330,000	02/24/2005	03/10/2015
3136F6-PF-0	FED NATL MTG ASSOC			1	1	16,483,500	98.5620	16,262,813	16,500,000	16,487,159		1,809			5.185	5.200	JD	66,541	855,525	11/16/2004	12/23/2012
3136F6-ZP-7	FED NATL MTG ASSOC			1	1	999,900	97.8430	978,438	1,000,000	999,915		8			5.190	5.190	FA	19,318	51,900	02/08/2005	02/17/2015
71375Q-AC-4	PERFORADORA CENTRALE TITILE XI			1	1	2,209,000	98.6810	2,179,863	2,209,000	2,209,000					4.920	4.920	JD	4,830	108,683	05/03/2004	12/15/2018
71646X-AA-6	AMETHYST TITILE XI			1	1	2,383,014	96.4800	2,291,425	2,375,026	2,381,289		(1,264)			4.240	4.170	JJ	46,434	100,701	12/26/2003	01/15/2016
71646Y-AA-4	AMETHYST TITILE XI			1	1	1,979,188	96.6030	1,911,955	1,979,188	1,979,188					4.390	4.390	AO	18,343	86,886	10/16/2003	04/15/2016
912810-DX-3	US TREASURY BOND			1	1	926,779	121.5930	1,112,583	915,000	922,457		(499)			7.500	7.380	MN	8,910	68,625	07/01/1994	11/15/2016
912810-DX-3	US TREASURY BOND		0	1	1	517,949	121.5930	620,128	510,000	515,041		(338)			7.500	7.350	MN	4,966	38,250	07/01/1994	11/15/2016
912810-EL-8	US TREASURY BOND			1	1	1,839,924	132.6250	2,320,938	1,750,000	1,818,100		(2,419)			8.000	7.550	MN	18,177	140,000	12/01/1992	11/15/2021
912810-EL-8	US TREASURY BOND		0	1	1	333,268	132.6250	417,769	315,000	328,808		(493)			8.000	7.500	MN	3,272	25,200	12/01/1992	11/15/2021
912810-FP-8	US TREASURY BOND			1	1	10,107	107.1870	10,719	10,000	10,106					5.375	5.290	FA	204	269	06/22/2006	02/15/2031
912810-FT-0	US TREASURY NOTE			1	1	343,753	95.1400	352,020	370,000	343,884		131			4.500	4.960	FA	6,334		09/12/2006	02/15/2036
912827-2J-0	US TREASURY NOTE		0	1	1	20,152	100.1560	20,031	20,000	20,003		(25)			6.250	6.120	FA	472	1,250	09/16/1999	02/15/2007
912827-2U-5	US TREASURY NOTE		0	1	1	219,991	100.5700	206,169	205,000	205,753		(1,967)			6.625	5.600	MN	1,763	13,581	01/22/1998	05/15/2007
912827-3E-0	US TREASURY NOTE			1	1	363,705	100.6480	337,172	335,000	337,494		(3,860)			6.125	4.890	FA	7,750	20,519	09/17/1999	08/15/2007
912827-3E-0	US TREASURY NOTE		0	1	1	669,312	100.6480	629,053	625,000	628,826		(5,920)			6.125	5.100	FA	14,460	38,281	09/17/1999	08/15/2007
912827-7L-0	US TREASURY NOTE		0	1	1	1,576,187	101.0000	1,616,000	1,600,000	1,586,170		2,311			4.875	5.060	FA	29,462	78,000	05/01/2002	02/15/2012
912828-AC-4	US TREASURY NOTE		0	1	1	517,109	99.7650	498,828	500,000	501,422		(3,758)			4.375	3.590	MN	2,840	21,875	07/23/2002	05/15/2007
912828-AN-0	US TREASURY NOTE		0	1	1	154,370	98.2960	152,360	155,000	154,881		133			3.000	3.090	MN	604	4,650	01/10/2003	11/15/2007
912828-AT-7	US TREASURY NOTE			1	1	101,227	97.8820	97,883	100,000	100,292		(253)			3.000	2.730	FA	1,133	3,000	02/28/2003	02/15/2008
912828-BW-9	US TREASURY NOTE (TIPS)			1	1	787,186	97.1950	738,470	759,780	781,922		(5,864)			2.000	1.560	JJ	7,035	34,370	03/01/2004	01/15/2014
912828-DH-0	US TREASURY NOTE (TIPS)			1	1	431,402	94.2030	406,528	431,544	431,421		(1,949)			1.625	1.620	JJ	3,245	17,933	02/23/2005	01/15/2015
912828-DW-9	US TREASURY NOTE		0	1	1	5,805,522	95.3280	5,953,241	6,245,000	5,828,938		23,416			4.000	5.000	FA	94,554	124,900	06/26/2006	02/15/2015
912828-EE-6	US TREASURY NOTE			1	1	8,530,443	96.7960	8,276,133	8,550,000	8,531,994		1,689			4.250	4.270	FA	137,275	363,375	11/09/2005	08/15/2015
912828-EE-6	US TREASURY NOTE		LS	1	1	29,188	96.7960	29,039	30,000	29,267		69			4.250	4.590	FA	482		11/09/2005	08/15/2015
912828-EM-8	US TREASURY NOTE		0	1	1	2,008,594	99.3430	1,986,875	2,000,000	2,006,901		(1,569)			4.500	4.400	MN	11,685	90,000	12/01/2005	11/15/2010
912828-EN-6	US TREASURY NOTE			1	1	4,785,235	98.5150	4,911,004	4,985,000	4,796,435		11,199			4.500	5.030	MN	29,338	176,400	05/17/2006	11/15/2015
912828-EW-6	US TREASURY NOTE			1	1	4,834,215	98.4530	4,981,728	5,060,000	4,845,924		11,709			4.500	5.080	FA	86,053	113,850	05/23/2006	02/15/2016
912828-EX-4	US TREASURY NOTE			1	1	248,047	99.2960	248,242	250,000	248,343		296			4.500	4.670	FA	3,823	5,625	03/02/2006	02/28/2011
912828-FA-3	US TREASURY NOTE			1	1	8,645,428	100.2030	8,747,733	8,730,000	8,656,256		10,828			4.750	4.970	MS	106,078	207,338	04/25/	

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
36202A-RQ-2	GNMA 2 #000495				1	24,471	109.8310	26,827	24,426	24,426					10.000	9.840	MON	204	2,443	02/19/1986	02/20/2016
36202A-SA-6	GNMA 2 #000513				1	9,781	109.8310	10,834	9,864	9,795	15				10.000	10.060	MON	82	986	03/19/1986	03/20/2016
36202B-4D-4	GNMA 2 #001720				1	28,552	103.4680	29,343	28,359	28,463	(46)			8.000	7.760	MON	189	2,269	12/16/1991	11/20/2021	
36202B-4X-0	GNMA 2 #001738				1	15,187	103.4680	15,650	15,126	15,150	(4)			8.000	7.830	MON	101	1,210	12/10/1991	12/20/2021	
36202B-Z9-9	GNMA 2 #001668				1	8,233	107.3430	8,861	8,254	8,244	2			9.000	8.890	MON	62	743	07/31/1991	08/20/2021	
36202C-HK-2	GNMA 2 #002034				1	73,460	103.1250	74,936	72,665	73,235	(239)			7.500	7.160	MON	454	5,450	11/08/1995	07/20/2025	
36202C-MB-6	GNMA 2 #002154				1	244,290	103.1250	246,080	238,623	242,774	(1,288)			7.500	6.940	MON	1,491	19,258	01/04/1996	01/20/2026	
36203C-US-9	GNMA #345404				1	4,681	102.5620	5,229	5,098	4,773	87			6.500	6.250	MON	28	331	06/08/1994	11/15/2023	
36203D-ES-5	GNMA #345845				1	11,210	103.2500	11,203	10,851	11,106	(63)			7.000	6.290	MON	63	760	09/13/1993	08/15/2023	
36203L-3L-4	GNMA #352803				1	14,882	103.2500	15,704	15,210	14,953	10			7.000	7.390	MON	89	1,065	03/23/1994	04/15/2024	
36203N-BF-4	GNMA #353838				1	12,149	103.9370	12,403	11,933	12,103	(55)			7.500	7.050	MON	75	895	11/06/1997	09/15/2027	
36203P-G6-4	GNMA #354921				1	1,939	103.2500	2,046	1,982	1,946	2			7.000	7.430	MON	12	139	03/23/1994	06/15/2023	
36203Q-R7-8	GNMA #356110				1	19,151	103.9370	18,994	18,274	18,903	(33)			7.500	6.410	MON	114	1,371	09/16/1993	10/15/2023	
36203R-YX-1	GNMA #357226				1	14,726	103.9370	14,605	14,052	14,532	(156)			7.500	6.500	MON	88	1,054	09/16/1993	10/15/2023	
36203T-JC-0	GNMA #358559				1	17,332	103.2500	18,289	17,713	17,403	19			7.000	7.420	MON	103	1,240	03/23/1994	06/15/2023	
36203T-KF-1	GNMA #358594				1	679	103.2500	716	694	681	15			7.000	7.380	MON	4	49	03/23/1994	08/15/2023	
36203T-TB-1	GNMA #358846				1	10,329	103.2500	10,323	9,998	10,230	(57)			7.000	6.300	MON	58	700	09/13/1993	10/15/2023	
36203T-VN-4	GNMA #358920				1	75,579	103.2500	75,533	73,156	74,891	(473)			7.000	6.300	MON	427	5,121	09/13/1993	10/15/2023	
36203V-5H-9	GNMA #360948				1	2,030	103.2500	2,140	2,072	2,039	69			7.000	7.400	MON	12	145	03/30/1994	09/15/2023	
36203V-NW-6	GNMA #360505				1	572	102.5620	639	623	589	4			6.500	8.310	MON	3	41	06/08/1994	03/15/2024	
36203V-ZJ-2	GNMA #360845				1	14,903	103.2500	15,726	15,231	14,986	110			7.500	7.390	MON	89	1,066	03/23/1994	04/15/2024	
36203W-CN-8	GNMA #361076				1	97,976	103.2500	97,916	94,834	97,050	(1,209)			7.000	6.310	MON	553	6,638	09/13/1993	10/15/2023	
36203Y-6D-1	GNMA #363668				1	140,558	103.2500	140,473	136,051	139,251	(1,140)			7.000	6.310	MON	794	9,524	09/13/1993	10/15/2023	
36204C-SS-1	GNMA #366040				1	143,042	103.2500	142,956	138,456	141,645	(220)			7.000	6.280	MON	808	9,692	09/13/1993	10/15/2023	
36204F-2F-0	GNMA #368974				1	24,556	103.9370	25,070	24,120	24,450	(67)			7.500	7.050	MON	151	1,809	11/06/1997	12/15/2027	
36204G-CC-4	GNMA #369167				1	22,723	103.2500	22,710	21,995	22,516	(9)			7.000	6.230	MON	128	1,540	09/13/1993	10/15/2023	
36204G-H3-9	GNMA #369350				1	44,186	103.2500	44,159	42,769	43,787	(297)			7.000	6.330	MON	249	2,994	09/13/1993	10/15/2023	
36204G-HZ-8	GNMA #369348				1	20,715	103.2500	20,702	20,051	20,528	(371)			7.000	6.300	MON	117	1,404	09/13/1993	10/15/2023	
36204W-6W-6	GNMA #374476				1	4,174	102.5620	4,663	4,546	4,249	17			6.500	8.250	MON	25	296	06/08/1994	12/15/2023	
36204Q-FF-2	GNMA #376466				1	2,924	103.2500	3,082	2,985	2,937	8			7.000	7.350	MON	17	209	03/23/1994	04/15/2024	
36204R-XU-7	GNMA #377891				1	2,700	102.5620	3,016	2,940	2,755	30			6.500	8.150	MON	16	191	06/08/1994	12/15/2023	
36204V-HB-8	GNMA #381026				1	8,704	103.2500	9,173	8,884	8,744	52			7.000	7.350	MON	52	622	03/23/1994	01/15/2024	
36204X-H7-3	GNMA #382854				1	3,851	103.2500	4,064	3,936	3,871	5			7.000	7.400	MON	23	276	03/23/1994	04/15/2024	
36205M-RU-4	GNMA #394799				1	6,934	103.9370	7,079	6,811	6,923	(36)			7.500	6.930	MON	43	511	11/06/1997	01/15/2026	
36206D-TK-1	GNMA #031154				1	12,547	103.1620	12,850	12,456	12,456	(1)			9.000	8.720	MON	93	1,121	03/31/1986	03/15/2009	
36206D-FJ-1	GNMA #407969				1	55,683	103.2500	57,295	55,492	55,611	(7)			7.000	6.880	MON	324	3,884	02/17/1998	03/15/2028	
36206W-ZC-2	GNMA #423839				1	33,402	103.9370	34,512	33,205	33,372	(46)			7.500	7.260	MON	208	2,490	11/06/1997	07/15/2026	
36207A-S6-0	GNMA #426341				1	49,394	103.9370	51,070	49,136	49,284	9			7.500	7.250	MON	307	3,685	11/06/1997	12/15/2027	
36207A-S8-6	GNMA #426343				1	12,385	103.9370	12,644	12,165	12,313	4			7.500	6.870	MON	76	912	11/06/1997	12/15/2027	
36207B-K9-0	GNMA #427020				1	7,880	103.9370	8,141	7,833	7,874	(1)			7.500	7.200	MON	49	587	11/06/1997	06/15/2026	
36207C-HF-8	GNMA #427830				1	20,544	103.9370	21,227	20,423	20,506	(10)			7.500	7.300	MON	128	1,532	11/06/1997	12/15/2027	
36207G-FE-4	GNMA #431365				1	2,265	103.9370	2,312	2,224	2,259	(33)			7.500	6.890	MON	14	167	11/06/1997	10/15/2026	
36207S-EL-3	GNMA #440339				1	9,421	103.9370	9,618	9,253	9,390	1			7.500	6.850	MON	58	694	11/06/1997	03/15/2027	
36208D-YZ-2	GNMA #448128				1	8,651	103.9370	8,938	8,600	8,634	(4)			7.500	7.300	MON	54	645	11/06/1997	08/15/2027	
36208E-3E-1	GNMA #449097				1	31,211	103.9370	31,863	30,656	31,068	(123)			7.500	7.010	MON	192	2,299	11/06/1997	11/15/2027	
36208M-KS-3	GNMA #454905				1	19,845	103.9370	20,259	19,492	19,733	(179)			7.500	6.890	MON	122	1,462	11/06/1997	12/15/2027	
36208Q-DV-5	GNMA #457416				1	4,548	103.9370	4,548	4,375	4,436	2			7.500	6.950	MON	27	328	11/06/1997	09/15/2027	
36208S-UN-0	GNMA #459689				1	120,134	103.2500	123,612	119,722	119,994	3			7.000	6.880	MON	698	8,381	02/17/1998	03/15/2028	
36208T-J9-2	GNMA #460288				1	49,446	103.2500	50,878	49,277	49,366	(36)			7.000	6.880	MON	287	3,956	02/17/1998	03/15/2028	
36208V-GN-1	GNMA #462004				1	83,629	103.9370	86,467	83,191	83,476	(9)			7.500	7.300	MON	520	6,239	11/06/1997	12/15/2027	
36208Y-E3-9	GNMA #464654				1	5,815	103.9370	5,936	5,712	5,781	(74)			7.500	6.870	MON	36	428	11/06/1997	12/15/2027	
36210X-UA-3	GNMA #505577				1	480,511	102.5620	492,056	479,762	480,139	(238)			6.500	6.410	MON	2,599	36,055	04/13/1999	04/15/2029	
362127-JP-8	GNMA #090270				1	11,626	103.4230	12,345	11,936	11,801	61			9.500	10.180	MON	94	1,134	02/11/1986	08/15/2009	
362159-US-2	GNMA #158193				1	2,327	108.2780	2,367	2,186	2,288	(16)			9.500	7.560	MON	17	208	12/04/1991	03/15/2016	
36217H-S3-0	GNMA 2 #194138				1	80,323	103.4680	82,773	79,998	80,159	(32)			8.000	7.780	MON	533	6,400	12/10/1991	07/20/2017	
36217M-F8-2	GNMA #197391				1	1,965	106.8770	2,111	1,975	1,966	1			8.500	8.540	MON	14	168	08/15/1991	01/15/2017	

E08.1

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
36217V-GH-1	GNMA #204600				1	13,632	108.6290	13,915	12,810	13,377		(118)			9.500	7.940	MON	101	1,217	12/04/1991	04/15/2017
36218D-WL-3	GNMA #219451				1	1,539	108.6290	1,608	1,480	1,524		(4)			9.500	8.300	MON	12	141	08/16/1991	05/15/2017
36218F-OP-6	GNMA #221062				1	114	108.6290	116	107	112		(1)			9.500	7.600	MON	1	10	12/04/1991	10/15/2017
36218J-U6-3	GNMA #221205				1	1,122	108.6290	1,172	1,079	1,107		(5)			9.500	8.280	MON	9	103	08/16/1991	08/15/2017
36218K-KL-3	GNMA #223599				1	282	109.1790	290	265	279		(2)			9.500	7.470	MON	2	25	12/04/1991	01/15/2019
36218N-LR-0	GNMA #227236				1	130	108.9220	133	122	129		(1)			9.500	7.650	MON	1	12	12/04/1991	08/15/2018
36218S-6U-9	GNMA #231383				1	4,634	108.6290	4,908	4,518	4,602		(15)			9.500	8.710	MON	36	429	05/28/1991	08/15/2017
36218S-WK-2	GNMA #231150				1	6,552	108.6290	6,687	6,156	6,424		(51)			9.500	7.660	MON	49	585	12/04/1991	09/15/2017
36218T-6N-3	GNMA #232277				1	5,231	108.6290	5,340	4,915	5,137		(26)			9.500	7.660	MON	39	467	12/04/1991	08/15/2017
36218W-KZ-3	GNMA #234412				1	1,077	110.5360	1,126	1,019	1,058		(29)			10.000	8.360	MON	8	102	08/21/1991	11/15/2017
362195-L9-8	GNMA #267752				1	58	110.5530	61	55	56		(1)			10.000	8.200	MON	6	6	08/21/1991	03/15/2019
36219G-AV-1	GNMA #248523				1	3,884	108.9220	3,975	3,650	3,828		(32)			9.500	7.110	MON	29	347	12/04/1991	11/15/2018
36219L-VY-7	GNMA #252731				1	8,419	108.9220	8,941	8,209	8,368		(20)			9.500	8.750	MON	65	780	05/28/1991	06/15/2018
36219N-LR-9	GNMA #254236				1	10,015	108.9220	10,250	9,410	9,861		(49)			9.500	7.660	MON	75	894	12/04/1991	08/15/2018
36219P-PE-5	GNMA #257021				1	505	110.5250	556	503	503					10.000	9.810	MON	4	50	09/27/1988	09/15/2018
36219V-CY-2	GNMA #260284				1	10,003	109.1790	10,649	9,753	9,938		(29)			9.500	8.590	MON	77	927	05/28/1991	02/15/2019
36219W-OR-4	GNMA #261564				1	453	108.9220	464	426	447		(2)			9.500	7.680	MON	3	40	12/04/1991	07/15/2018
36219Y-6S-0	GNMA 2 #263781				1	41,628	103.4680	42,898	41,459	41,569		(24)			8.000	7.750	MON	276	3,317	12/10/1991	01/20/2019
362207-LJ-9	GNMA #299229				1	747	109.4070	768	702	726		(5)			9.500	7.700	MON	6	67	12/04/1991	11/15/2020
362209-BU-1	GNMA #300751				1	7,024	110.6870	7,352	6,642	6,945		(15)			10.000	8.040	MON	55	664	08/16/1991	11/15/2020
36220F-TS-3	GNMA #276972				1	1,898	110.6870	1,987	1,795	1,877		(4)			10.000	8.220	MON	15	180	08/21/1991	11/15/2020
36220X-4R-3	GNMA #291632				1	3,694	109.4070	3,798	3,471	3,651		(14)			9.500	7.670	MON	27	330	12/04/1991	08/15/2020
36223F-O9-5	GNMA #306580				1	4,458	103.9370	4,422	4,254	4,419		(24)			7.500	6.350	MON	27	319	09/16/1993	03/15/2022
36223R-YC-3	GNMA #315807				1	10,526	107.5280	11,116	10,337	10,464		(6)			8.500	8.000	MON	73	879	10/30/1991	11/15/2021
36224A-Z9-5	GNMA #323068				1	10,325	103.9370	10,240	9,852	10,195		(53)			7.500	6.360	MON	62	739	09/16/1993	04/15/2022
36224J-NO-1	GNMA #329899				1	4,582	103.9370	4,544	4,372	4,509		(22)			7.500	6.490	MON	27	328	09/16/1993	10/15/2023
36224K-SK-6	GNMA #330922				1	43,268	103.9370	42,913	41,287	42,849		(71)			7.500	6.220	MON	258	3,097	09/16/1993	12/15/2022
36224P-P3-6	GNMA #334442				1	3,420	103.2500	3,519	3,408	3,418		(1)			7.000	6.810	MON	20	239	02/17/1998	10/15/2022
36224Q-UZ-7	GNMA #335500				1	199	103.2500	205	199	199		(5)			7.000	6.780	MON	1	14	02/17/1998	11/15/2022
36224S-CN-0	GNMA #336777				1	1,314	103.2500	1,352	1,309	1,313		(1)			7.000	6.850	MON	8	92	02/17/1998	11/15/2022
36224S-LW-0	GNMA #337297				1	1,913	103.9370	1,897	1,825	1,878		(138)			7.500	6.310	MON	11	137	09/16/1993	01/15/2023
36224W-RG-0	GNMA #340787				1	834	103.9370	827	796	823		(7)			7.500	6.420	MON	5	60	09/16/1993	05/15/2023
36225C-C7-9	GNMA 2 #080993				1	8,467	101.2610	8,489	8,383	8,463		(27)			5.750	5.380	MON	40	453	11/14/2002	07/20/2027
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						2,462,023	XXX	2,512,990	2,426,685	2,451,727		(6,650)			XXX	XXX	XXX	14,737	183,553	XXX	XXX
0399999 - Total - U.S. Government Bonds						273,646,708	XXX	272,159,913	286,102,223	273,985,308		418,022			XXX	XXX	XXX	3,384,499	11,931,394	XXX	XXX
105756-AG-5	FED REP OF BRAZIL		F		3FE	349,083	105.0000	367,500	350,000	349,833		119		9.375	9.410	AO	7,656	32,813	03/31/1998	04/07/2008	
195325-AW-5	REP OF COLOMBIA		F		3FE	1,157,649	108.5000	1,231,421	1,134,950	1,146,917		(4,421)		9.750	9.260	AO	25,205	110,658	07/31/2001	04/09/2011	
46513E-FD-9	ST OF ISRAEL		F		1FE	3,213,733	95.1570	3,092,603	3,250,000	3,223,641		3,404		4.625	4.770	JD	6,681	150,313	09/23/2004	06/15/2013	
46513E-HJ-4	ST OF ISRAEL		F		1FE	79,537	97.4880	77,990	80,000	79,645		40		5.125	5.200	MS	1,367	4,100	02/26/2004	03/01/2014	
46513E-HJ-4	ST OF ISRAEL		LS	F	1FE	3,400,198	97.4880	3,334,090	3,420,000	3,404,814		1,709		5.125	5.200	MS	58,425	175,275	02/26/2004	03/01/2014	
560904-AF-1	MALAYSIA		F		1FE	3,076,890	108.8180	3,264,540	3,000,000	3,042,625		(7,706)		7.500	7.120	JJ	103,750	225,000	10/11/2001	07/15/2011	
698299-AU-8	REP OF PANAMA		F		3FE	496,505	108.2500	541,250	500,000	496,961		262		7.250	7.350	MS	10,674	36,250	11/16/2004	03/15/2015	
78307A-CY-7	RUSSIAN FEDERATION 144A		F		2FE	417,090	104.5000	406,395	388,895	404,651		(8,362)		8.250	6.060	MS	8,110	32,084	07/28/2004	03/31/2010	
836205-AD-6	REP OF S AFRICA		LS	F	2FE	5,935,760	121.2500	6,971,875	5,750,000	5,883,023		(7,833)		8.500	8.160	JD	10,861	488,750	09/16/1997	06/23/2017	
836205-AJ-3	REP OF S AFRICA		LS	F	2FE	3,207,360	105.1250	3,416,563	3,250,000	3,215,843		3,458		6.500	6.680	JD	17,017	211,250	05/25/2004	06/02/2014	
910860-AD-0	UNITED MEXICAN STATES		LS	F	2FE	1,899,625	113.0480	1,978,340	1,750,000	1,815,047		(17,772)		9.875	8.470	FA	172,005	33,200	03/20/2001	02/01/2010	
910860-AF-5	UNITED MEXICAN STATES		F		2FE	996,250	111.2050	1,112,050	1,000,000	998,163		368		8.375	8.420	JJ	38,851	83,750	05/09/2001	01/14/2011	
910860-AM-0	UNITED MEXICAN STATES		F		2FE	5,181,750	98.7500	5,184,375	5,250,000	5,208,165		22,125		4.625	5.100	AO	55,982	242,813	10/17/2005	10/08/2008	
X74344-CQ-7	MINISTRY FIN RUSSIA VII		F		2FE	340,275	90.3080	352,204	390,000	349,481		8,067		3.000	5.760	MAY	7,386	11,700	11/07/2005	05/14/2011	
0499999 - Total Bonds - All Other Government - Issuer Obligations						29,751,705	XXX	31,331,196	29,513,845	29,618,809		(6,542)		XXX	XXX	XXX	423,970	1,977,569	XXX	XXX	
1099999 - Total - All Other Government Bonds						29,751,705	XXX	31,331,196	29,513,845	29,618,809		(6,542)		XXX	XXX	XXX	423,970	1,977,569	XXX	XXX	
803854-FH-6	PROVINCE OF SASKATCHEWAN		F		1FE	4,244,040	101.9930	4,079,720	4,000,000	4,122,789		(97,071)		7.125	4.470	MS	83,917	285,000	09/28/2005	03/15/2008	
745190-UD-8	PUERTO RICO COMWLTH HWY & TRANS AUTH REV		0	F	1FE	1,127,000	110.4660	1,104,660	1,000,000	1,120,262		(6,738)		5.250	3.930	JJ	26,250	26,250	02/28/20		

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	*	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
1799999 - Total - States, Territories and Possessions						5,371,040	.XXX	5,184,380	5,000,000	5,243,051		(103,809)			.XXX	.XXX	.XXX		110,167	311,250	.XXX	.XXX
059185-3Z-9	BALTIMORE MD CONST IMPRVMT GO			1	.IFE	335,355	.103	498,000	315,000	327,082		(7,040)			7.250	4.750	AD	4,837	22,838	10/24/2005	10/15/2007	
082419-0G-0	BENSENVILLE IL REF TAX CTFSS SER B GO				.IFE	227,355		228,385	230,000	229,605					3.650	4.070	JD	700	8,395	06/28/2004	06/01/2007	
082419-0P-0	BENSENVILLE IL REF TAX CTFSS SER B GO				.IFE	2,012,000	.99	396,000	2,000,000	2,008,632		(1,466)			5.560	5.460	JD	9,267	111,200	06/16/2004	06/01/2014	
082419-0T-2	BENSENVILLE IL REF TAX CTFSS SER B GO			1	.IFE	501,825	.101	420,000	500,000	501,504		(157)			6.080	6.020	JD	2,533	30,400	06/16/2004	06/01/2014	
094780-0E-6	BLOOMINGTON MN TAX INCREMENT SER A GO			1	.IFE	252,011	.96	088,000	255,000	253,082		.362			4.650	4.830	FA	4,941	11,858	03/02/2004	02/01/2014	
226404-NF-4	CRESTWOOD SCH DIST PA GO				.IFE	243,775	.100	314,000	245,769	243,802		27			5.800	5.870	MS	4,224		08/18/2006	03/01/2018	
235218-M8-4	CITY OF DALLAS GO			1	.IFE	404,000	.98	892,000	400,000	402,410		(1,016)			5.250	4.940	FA	7,933	31,442	03/10/2005	02/15/2009	
238253-RM-2	DAUPHIN CNTY PA GO			1	.IFE	623,250	.96	843,000	625,000	623,764		188			4.600	4.640	FA	11,979	28,750	02/04/2004	08/01/2012	
298119-NL-8	EUFULA AL TAX WTS SER C GO				.IFE	547,695	.96	412,000	550,000	548,124		496			4.000	4.110	FA	8,331	23,000	06/24/2005	08/15/2012	
348208-PG-8	FORT PAYNE AL GO				.IFE	170,000	.97	786,000	170,000	170,000					4.000	3.990	FA	2,833	7,400	09/29/2003	08/01/2011	
564377-E5-4	MANSFIELD TX GO			1	.IFE	339,827	.98	338,000	340,000	340,000		112			5.410	5.400	FA	6,949	32,905	12/02/2005	02/15/2010	
586464-YK-9	MEMASHA WI GO			1	.IFE	689,806	.97	575,000	690,000	689,915		(11)			4.500	4.490	MS	10,350	31,050	06/24/2005	09/01/2007	
686080-CC-6	OR ST LOC GOVTS LTD			1	.IFE	102,475	.100	661,000	100,000	100,663		(1,545)			6.600	4.950	MS	568	6,600	10/25/2005	06/01/2007	
736559-4Y-8	PORTLAND ME GO				.IFE	1,700,000	.100	000,000	1,700,000	1,700,000					5.350	5.350	MON	7,579	84,192	06/24/2005	06/01/2026	
838855-TU-8	S MILWAUKEE WI GO				.IFE	75,000	.98	033,000	75,000	75,000					3.125	3.120	JD	195	2,344	03/04/2004	12/01/2007	
989654-EK-0	ZION IL GO			1	.IFE	405,000	.98	068,000	405,000	405,000					4.450	4.450	JD	9,061	2,344	07/27/2004	12/30/2013	
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations						8,629,374	.XXX	8,516,534	8,600,000	8,618,583		(9,128)			.XXX	.XXX	.XXX		92,280	441,385	.XXX	.XXX
2499999 - Total - Political Subdivisions Bonds						8,629,374	.XXX	8,516,534	8,600,000	8,618,583		(9,128)			.XXX	.XXX	.XXX		92,280	441,385	.XXX	.XXX
04108N-ZF-2	AR ST DEV FIN AUTH ECON REV				.IFE	48,500	.97	012,000	50,000	48,946		.362			4.220	5.070	MS	703	2,110	10/03/2005	09/01/2009	
04108N-ZT-2	AR ST DEV FIN AUTH REV SER A				.IFE	536,720	.98	355,000	521,282	535,139		(1,246)			4.950	4.650	MS	8,745	27,328	09/13/2005	09/01/2010	
07201T-WY-6	BAY AREA GOVT ASSN CA REDEV REV				.IFE	241,200	.97	980,000	240,000	240,727		(335)			4.290	4.160	MS	3,442	10,940	12/02/2004	09/01/2009	
095175-GU-3	BLOUNT CNTY TN PUB BLDG AUTH REV				.IFE	640,730	.620	690,000	645,000	642,435		668			4.500	4.630	JD	2,419	29,025	06/24/2004	06/01/2012	
13016N-AC-8	CA CNTY CA TOB SECU REV			2	.2FE	545,000	.101	381,000	545,000	545,000					7.500	7.490	JD	3,406	40,875	03/22/2002	06/01/2018	
13016N-AF-1	CA CNTY CA TOB SECU REV			2	.2FE	413,817	.101	440,000	415,000	414,576		828			7.500	7.570	JD	2,619	31,125	11/26/2002	06/01/2019	
13016N-AN-4	CA CNTY CA TOB SECU REV			2	.2FE	581,072	.100	716,000	589,189	583,726		2,210			6.830	7.070	JD	3,375	41,492	06/24/2005	06/01/2015	
133582-AP-1	CAMERON TX EDU CORP REV				.IFE	184,854	.103	345,000	181,188	184,891		38			6.750	6.760	FA	6,278		07/07/2006	08/15/2016	
180261-BP-3	CLAREMORE OK PUB WKS AUTH REV				.IFE	232,414	.99	006,000	235,000	234,308		464			4.150	4.300	JD	813	9,753	05/12/2004	06/01/2009	
196479-CG-2	CO HSG & FIN AUTH REV				.IFE	395,000	.100	000,000	395,000	395,000					5.380	5.370	MS	3,581	19,333	06/24/2005	05/01/2041	
243323-AX-0	DECATUR TX HOSP AUTH HOSP REV			1	.IFE	25,000	.101	968,000	25,000	25,000					7.750	7.740	MS	646	2,325	11/26/2002	09/01/2009	
260039-GX-4	DOVER DE ELEC REV			1	.IFE	997,800	.97	312,000	1,000,000	998,436		306			4.600	4.630	JJ	23,000	46,000	08/12/2004	07/01/2011	
267149-AB-8	DUVAL CNTY FL HSG FIN AUTH MTG REV			1	.IFE	151,942	.102	404,000	151,942	151,942					6.250	6.240	MON	791	9,484	12/13/2001	01/01/2022	
357147-BK-2	FREMONT CA REDEV AGY			1	.IFE	492,880	.96	947,000	500,000	497,280		1,566			3.300	3.630	MS	5,500	16,500	01/29/2004	09/01/2008	
364568-HB-4	GALVESTON TX WHARVES & TERM REV SER B				.IFE	109,964	.96	367,000	110,822	112,018		1,330			3.400	4.720	FA	1,640	3,910	06/24/2005	02/01/2009	
378616-EE-2	GLENDORA CA PUB FIN AUTH REV				.IFE	479,750	.98	494,000	467,847	478,063		(543)			5.020	4.870	MS	7,948	23,845	09/25/2003	09/01/2013	
38012C-AK-5	GMH MILITARY HSG NAVY NE REV				.IFE	1,500,000	.96	217,000	1,500,000	1,500,000					5.080	5.080	AO	16,087	76,200	10/28/2004	10/15/2018	
38012C-BZ-1	GMH MILITARY HSG NAVY NE REV				.IFE	500,000	.95	456,000	500,000	500,000					5.380	5.380	AO	5,679	26,900	10/28/2004	10/15/2018	
45188R-Z3-6	IL DEV FIN AUTH REV			1	.IFE	1,025,100	.104	027,000	1,000,000	1,017,231		(2,778)			6.300	5.900	MS	21,000	63,000	12/15/2003	03/01/2012	
453902-BN-7	INDEPENDENT CITIES CA LEASE REV				.IFE	210,000	.95	737,000	201,048	210,000					5.125	5.120	FA	4,066	11,275	10/02/2003	08/15/2012	
454622-NY-3	IN BD BK TAX SCH SEV SER2			1	.IFE	67,934	.100	987,000	65,642	67,386		(365)			5.720	4.950	JJ	1,725	3,718	06/24/2005	07/15/2012	
456567-WB-8	INDUSTRY CA URBAN DEV AGY			1	.IFE	1,554,375	.101	359,000	1,520,385	1,533,247		(7,586)			6.000	5.350	MS	15,000	90,000	01/27/2004	05/01/2008	
472650-AY-6	JEFFERSON CNTY AL ECON & DEV AUTH REV			1	.IFE	392,598	.97	599,000	385,516	393,954		855			3.090	3.310	MS	4,074	12,206	05/23/2005	03/01/2008	
503687-LM-5	LA MIRADA CA REDEV AGY REV			1	.IFE	1,033,290	.102	353,000	1,000,000	1,024,654		(3,018)			5.900	5.450	FA	22,289	59,000	12/26/2003	08/15/2013	
603923-AN-3	MINNEAPOLIS MN DEV REV				.IFE	580,000	.99	160,000	575,128	580,000					5.230	5.220	JD	2,528	30,334	12/16/2005	12/01/2010	
64719H-DB-3	NM MTG F IN AUTH MF HSG REV				.IFE	240,000	.99	076,000	240,000	240,000					4.625	4.620	MS	3,700	11,447	04/16/2004	03/01/2013	
648539-AH-7	NEW ROCHELLE NY INDL DEV AGY PKG LSE RE				.IFE	803,320	.106	811,000	755,000	783,403		(5,797)			7.150	6.170	AO	13,559	55,234	06/14/2002	10/01/2014	
650034-3B-5	NY ST URBAN DEV CORP REV				.IFE	243,638	.98	438,000	246,095	246,918		3,077			3.580	4.910	JD	398	8,950	12/02/2005	12/15/2007	
650034-K4-2	NY ST URBAN DEV CORP REV				.IFE	1,500,525	.98	238,000	1,473,570	1,500,154		(156)			3.410	3.390	JD	2,273	51,150	10/09/2003	12/15/2007	
650370-AA-0	NEWARK NJ HSG AUTH SPL REV				.IFE	104,869	.95	834,000	105,000	104,917		43			4.400	4.430	JD	385	5,060	04/06/2004	12/01/2009	
650370-AD-4	NEWARK NJ HSG AUTH SPL REV			1	.IFE	500,000	.95	571,000	477,855	500,000					6.090	6.090	JD	2,538	30,450	04/02/2004	12/01/2021	
655275-DC-6	NOGALES AZ MUN DEV AUTH INC SER B REV				.IFE	119,924	.98	860,000	118,632	119,990		25			2.500	2.520	JD	250	3,000	03/15/2004	06/01/2007	
655275-DE-2	NOGALES AZ MUN DEV AUTH INC SER B REV				.IFE	124,700	.95															

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
68428L-BP-8	ORANGE CNTY CA PENSION OBLIG REV	0			1FE	119,294		106,695	120,000	119,939		87			7.210	7.290	MS	2,884	8,652	05/21/1997	09/01/2007
685624-AM-0	ORCHARD HIGHER EDU FIN CORP TX REV				1FE	450,000		96,412	450,000	450,000					4.900	4.900	FA	8,330	22,050	02/14/2005	02/15/2013
736707-CH-1	PORTLAND OR HYDROELEC PWR REV				1FE	2,420,000		100,906	2,441,925	2,420,000					5.523	5.520	AO	33,414	65,343	03/30/2006	10/01/2016
74500P-AA-2	PUEBLO OF SANTA ANA NM CTFS			1	1FE	3,038,750		103,318	3,099,540	3,031,587		(3,213)			5.875	5.670	AO	44,063	176,250	10/01/2004	04/01/2014
745190-GX-0	PUERTO RICO COMWLTH HWY & TRAN REV				1FE	58,450		109,290	50,000	55,864		(962)			5.500	3.160	JJ	1,375	2,750	03/22/2004	07/01/2012
748390-AC-5	QUINLAULT INDIAN NATION WA REV			1	1FE	2,800,000		105,250	2,947,168	2,800,000					7.850	7.850	JD	18,317	219,800	07/23/1999	12/01/2011
76904K-BV-3	RIVERSIDE CA REDEV AGY LEASE REV				1FE	184,538		96,444	185,000	184,832		176			3.090	3.140	AO	1,429	7,030	07/02/2003	10/01/2008
802628-CU-9	SANTA ROSA CA REDEV AGY			1	1FE	377,614		97,386	380,000	377,725		111			5.500	5.560	FA	8,742	10,450	02/07/2006	08/01/2020
83704L-AT-5	SC JOBS ECON DEV AUTH REV				1FE	120,000		98,527	120,000	120,000					2.750	2.750	FA	1,375	5,981	03/26/2004	08/01/2007
83754L-AA-5	EDU ENHANCINGMNT FDG TOBACCO REV				2FE	2,244,988		100,197	2,221,579	2,234,223		(8,638)			6.720	6.480	JD	12,451	149,063	11/26/2002	06/01/2025
83768T-AH-7	S EL MONTE CA IMPT REV				1FE	152,305		96,720	149,916	155,000		419			4.700	5.050	FA	3,035	7,103	10/21/2005	08/01/2011
83768T-AJ-3	S EL MONTE CA IMPT REV				1FE	342,465		96,117	336,410	350,000		970			4.800	5.180	FA	7,000	16,380	10/21/2005	08/01/2012
83768T-AK-0	S EL MONTE CA IMPT REV				1FE	242,430		96,024	240,060	250,000		820			4.850	5.330	FA	5,086	11,822	10/21/2005	08/01/2013
83768T-AL-8	S EL MONTE CA IMPT REV				1FE	280,958		95,968	290,000	281,962		844			4.950	5.400	FA	5,981	13,996	10/21/2005	08/01/2014
854620-AM-3	STANLEY WI WTR & SEW SYS REV				1FE	252,123		98,029	250,000	251,135		(420)			4.750	4.550	JJ	5,938	11,875	07/21/2004	07/01/2009
888809-AD-2	TOBACCO SETTLEMENT FIN CORP SER B				2FE	122,435		99,678	2,135,000	2,132,970		3,079			5.920	6.110	JD	10,557	126,392	11/26/2002	06/01/2012
88880P-AA-2	TOBACCO SETTLEMENT FIN CORP REV			1	2FE	3,538,696		100,124	3,547,138	3,539,769		2,166			6.360	6.390	MN	28,811	225,319	05/16/2005	12/07/2009
914331-JA-2	UNIV IL CTFS REV			1	1FE	226,444		95,558	245,000	226,760		316			5.200	5.950	FA	4,848	6,370	08/01/2006	02/15/2022
926744-AV-9	VA ST HSG DEV AUTH REV			1	1FE	580,000		97,006	615,000	581,123		1,122			5.300	5.930	FA	13,634	16,298	05/24/2006	02/01/2021
92813H-7S-9	YORBA LINDA CA REDEV AGY TAX REV				1FE	1,195,000		97,402	1,195,000	1,195,000					4.300	4.300	AO	12,846	51,385	12/08/2003	04/01/2012
986179-CJ-6	YORBA LINDA CA REDEV AGY TAX REV				1FE	50,384		99,307	50,000	50,336		(64)			5.250	5.140	MS	875	2,756	06/24/2005	09/01/2015
2599999	Total Bonds - Special Revenue - Issuer Obligations					37,374,790		3,300,098	37,256,898	37,327,248		(13,191)			XXX	XXX	XXX	421,787	2,013,097	XXX	XXX
31283G-FU-6	FHLMC #600179				1	1,097,953		101,875	1,117,010	1,096,452		1,096,948			6.500	6.420	MON	5,939	71,270	06/07/1994	01/01/2024
31283H-4Z-5	FHLMC #601740				1	3,888,525		98,937	3,818,571	3,859,579		3,885,752			5.500	5.330	MON	15,882	212,254	06/09/2005	12/01/2034
31283H-5J-0	FHLMC #601749				1	136,723,341		98,937	134,280,161	135,722,209		136,629,616			5.500	5.330	MON	622,060	7,464,716	06/09/2005	01/01/2035
31283H-BL-8	FHLMC #600943				1	31,026		100,687	31,479	31,091		31,091			6.000	6.220	MON	157	1,974	10/22/1998	07/01/2028
31283H-S9-7	FHLMC #601444				1	15,149		101,875	15,291	15,009		15,133			6.500	6.260	MON	81	976	04/09/2003	08/01/2032
31287N-UQ-9	FHLMC #663291				1	327		100,687	327	324		327			6.000	5.800	MON	2	19	01/04/2002	01/01/2032
31287N-WS-3	FHLMC #663357				1	222,979		103,340	217,232	210,203		220,417			7.500	5.350	MON	1,314	21,283	08/08/2002	01/01/2032
31287O-FM-8	FHLMC #664672			C	1	146,812		101,875	148,324	145,594		146,640			6.500	6.280	MON	789	9,464	09/12/2002	03/01/2032
31287O-QW-4	FHLMC #664969				1	627,159		103,562	604,188	583,404		620,083			8.000	6.100	MON	3,889	46,866	08/08/2002	03/01/2032
31287R-S4-2	FHLMC #665939				1	229,458		101,875	233,270	228,977		229,287			6.500	6.410	MON	1,240	14,883	03/05/2002	04/01/2032
31287S-7G-6	FHLMC #667195				1	33,021		102,562	33,841	32,996		33,003			7.000	6.930	MON	192	5,357	05/07/2002	05/01/2032
3128EX-F2-9	FHLMC #661085				1	34,728		102,562	36,672	35,756		35,031			7.000	7.590	MON	209	2,503	05/11/1995	09/01/2024
3128KE-3A-9	FHLMC #A52593				1	115,070		101,875	115,335	113,213		114,896			6.500	5.750	MON	634	1,840	09/14/2006	10/01/2036
3128KE-VP-5	FHLMC #A52422				1	351,906		98,937	354,425	358,231		352,059			5.500	5.770	MON	1,697	4,926	09/14/2006	09/01/2036
3128KE-Y9-8	FHLMC #A52536				1	355,193		100,687	356,966	354,528		355,114			6.000	5.870	MON	1,832	5,318	09/14/2006	09/01/2036
3128LX-AE-0	FHLMC #601805				1	4,597,770		93,718	4,543,233	4,847,731		4,619,443			4.500	5.280	MON	18,179	222,502	04/08/2005	04/01/2035
31292G-CD-6	FHLMC #C00068				1	13,117		103,562	13,639	13,170		13,120			8.000	8.020	MON	88	1,054	02/20/1992	07/01/2021
31292G-TL-0	FHLMC #C00555				1	13,211		103,340	13,370	12,937		13,150			7.500	7.000	MON	81	970	11/19/1997	10/01/2027
31292G-Y7-6	FHLMC #C00702				1	420,527		100,687	427,492	424,573		421,123			6.000	6.130	MON	2,123	26,530	12/03/1998	01/01/2029
31292H-J5-4	FHLMC #C01184				1	84,745		101,875	86,493	84,901		84,745			6.500	6.480	MON	475	5,519	06/25/2001	06/01/2031
31292H-JK-1	FHLMC #C01166				1	20,154		100,687	20,007	19,870		20,115			6.000	5.690	MON	103	1,192	11/07/2001	04/01/2031
31292H-K9-4	FHLMC #C01220				1	184,191		101,875	182,400	179,043		183,722			6.500	6.000	MON	1,002	11,638	08/07/2002	09/01/2031
31292H-NH-3	FHLMC #C01292				1	173,249		100,687	173,856	172,669		173,100			6.000	5.900	MON	882	10,360	01/09/2002	02/01/2032
31293R-5Y-3	FHLMC #C28063				1	22,693		101,875	24,129	23,685		22,832			6.500	7.290	MON	128	1,828	11/02/1999	07/01/2029
31294C-N7-4	FHLMC #C35814				1	88,542		101,875	89,804	88,151		88,432			6.500	6.360	MON	477	5,766	12/07/1999	01/01/2030
31294E-XA-2	FHLMC #C37873				1	18,652		101,875	18,944	18,595		18,627			6.500	6.340	MON	101	1,209	04/10/2000	04/01/2030
31296L-NV-3	FHLMC #A12207				1	283,374		96,531	278,100	288,094		283,909			5.000	5.220	MON	1,200	15,073	07/09/2003	08/01/2033
31296Y-R5-4	FHLMC #A22308				1	336,369		100,687	341,326	338,996		336,537			6.000	6.090	MON	1,695	20,340	10/08/2004	05/01/2034
31296Y-TV-5	FHLMC #A22364				1	113,937		96,531	114,736	118,859		113,937			5.000	5.720	MON	512	1,486	09/14/2006	05/01/2034
31297E-NH-5	FHLMC #A26692				1	1,924,142		100,687	1,952,963	1,939,628											



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
31297V-AV-0	FHLMC #A39020				1	3,853,185	.98	3,817,016	3,858,007	3,853,185			.914		5.500	5.480	MON	17,683	212,190	05/09/2005	05/01/2035
31298M-WL-7	FHLMC #C51551				1	4,571	.101	4,703	4,617	4,578		21		6.500	6.680	MON	25	345	05/17/2001	05/01/2031	
31298P-A6-7	FHLMC #C52729				1	82,237	.101	84,159	82,610	82,270		91		6.500	6.540	MON	456	5,370	08/03/2001	06/01/2031	
31298S-B2-9	FHLMC #C55457				1	181,821	.101	185,578	182,162	181,821		90		6.500	6.480	MON	987	11,841	07/23/2001	07/01/2031	
31298Y-AC-5	FHLMC #C60003				1	50,045	.100	50,295	49,952	50,012		(19)		6.000	5.920	MON	258	2,997	10/17/2001	11/01/2031	
313401-VR-9	FHLMC #170189				1	9	.107	7770	11	10				9.500	9.480	MON		1	07/24/1987	09/01/2016	
313615-LL-8	FNMA #050731				1	70,672	.102	71,425	69,810	69,810		(187)		7.000	6.320	MON	407	4,887	11/03/1995	05/01/2008	
313615-MA-4	FNMA #050811				1	91,394	.102	94,913	92,492	91,751		259		7.000	7.640	MON	578	6,937	11/04/1992	12/01/2012	
313615-ST-4	FNMA #050930				1	79	.102	6250	77	78				7.000	6.460	MON		6	10/05/1993	11/01/2023	
31364Y-DK-3	FNMA #120806				1	5,442	.106	9050	5,976	5,590		2		8.500	9.110	MON	40	475	07/10/1991	05/01/2021	
31365H-6A-9	FNMA #128765				1	3,828	.106	9050	4,204	3,843		2		8.500	9.010	MON	28	334	07/10/1991	07/01/2021	
31365H-ZW-1	FNMA #128648				1	763	.106	9050	838	784		767		8.500	9.030	MON	6	67	07/10/1991	08/01/2021	
31365P-MM-7	FNMA #133664				1	7,460	.103	1070	7,701	7,460		4		9.000	8.880	MON	56	754	11/08/1991	12/01/2010	
31368H-YU-1	FNMA #190723				1	524,351	.100	6560	534,411	530,927		1,106		6.000	6.170	MON	2,655	33,170	09/12/1995	04/01/2024	
31371C-NG-0	FNMA #247991				1	2,378	.101	8750	2,437	2,392		4		6.500	6.520	MON	13	156	05/09/1994	12/01/2023	
31371F-4B-5	FNMA #251118				1	29,443	.102	3120	30,294	29,610		48		7.000	7.020	MON	173	2,073	06/03/1997	08/01/2012	
31371F-JY-9	FNMA #250579				1	2,262	.102	2500	2,411	2,358		311		6.500	7.480	MON	8	153	05/06/1996	06/01/2011	
31371F-KV-3	FNMA #250608				1	38,205	.101	8750	40,983	40,229		38,594		6.500	7.400	MON	218	2,615	08/02/1996	07/01/2026	
31371F-OB-1	FNMA #250750				1	28,521	.101	8750	30,595	30,032		739		6.500	7.370	MON	163	1,952	08/02/1996	08/01/2026	
31371F-VL-3	FNMA #250919				1	27,028	.102	3120	27,809	27,181		63		7.000	7.020	MON	159	1,903	06/03/1997	05/01/2012	
31371G-KK-5	FNMA #251498				1	63,406	.101	8750	64,414	63,228		(24)		6.500	6.350	MON	342	4,110	08/31/1998	02/01/2028	
31371G-MR-8	FNMA #251568				1	10,774	.101	8750	10,946	10,744		(5)		6.500	6.350	MON	58	698	08/31/1998	03/01/2028	
31371H-E3-8	FNMA #252254				1	75,670	.100	6560	76,749	75,724		91		6.000	6.060	MON	381	4,575	11/06/1998	02/01/2029	
31371J-5E-0	FNMA #253845				1	128,272	.101	4060	125,848	124,103		(1,123)		6.000	5.020	MON	641	7,446	10/22/2002	06/01/2016	
31371K-F8-9	FNMA #254091				1	185,082	.100	6560	188,327	187,099		317		6.000	6.110	MON	967	11,226	11/20/2001	12/01/2031	
31372E-PH-1	FNMA #270524				1	28,754	.102	6250	28,958	28,217		617		7.000	6.420	MON	165	1,975	06/07/1994	12/01/2020	
31372F-ED-9	FNMA #271132				1	28,353	.102	6250	28,553	27,823		(51)		7.000	6.500	MON	162	1,948	06/07/1994	02/01/2024	
31373C-UX-3	FNMA #289598				1	23,580	.102	6250	24,902	24,265		46		7.000	7.480	MON	137	1,699	06/07/1994	07/01/2024	
31373T-YT-1	FNMA #303222				1	8,808	.102	6250	9,142	8,908		8,821		7.000	7.140	MON	52	624	06/09/1995	10/01/2024	
31374E-J9-4	FNMA #311788				1	145	.102	2500	149	146		145		6.500	6.540	MON	1	9	11/01/1995	10/01/2010	
31374P-JG-3	FNMA #319863				1	5,100	.102	2500	5,240	5,125		15		6.500	6.540	MON	28	333	11/01/1995	08/01/2010	
31374T-DZ-9	FNMA #323320				1	3,351	.101	8750	3,381	3,319		(3,342)		6.500	6.230	MON	18	216	11/09/1998	10/01/2028	
31375J-L7-3	FNMA #336150				1	184,089	.101	8750	197,476	193,842		1,786		6.500	7.410	MON	1,050	12,600	08/02/1996	05/01/2026	
31375V-ED-1	FNMA #345832				1	49,405	.101	8750	52,998	52,023		698		6.500	7.450	MON	282	3,382	08/02/1996	05/01/2026	
31376D-3B-6	FNMA #352794				1	43,745	.101	8750	46,926	46,063		13		6.500	7.460	MON	250	2,994	08/02/1996	07/01/2026	
31376D-WF-5	FNMA #352646				1	52,643	.102	3120	54,165	52,941		52,669		7.000	7.020	MON	309	3,706	06/03/1997	07/01/2012	
31377C-K9-3	FNMA #373020				1	31,650	.100	6560	32,102	31,892		31,673		6.000	6.060	MON	159	1,914	11/06/1998	01/01/2029	
31377H-WE-8	FNMA #377845				1	6,264	.102	3120	6,446	6,300		6,268		7.000	7.020	MON	37	441	06/03/1997	06/01/2012	
31377J-C2-2	FNMA #378189				1	124,306	.102	3120	127,900	125,009		124,368		7.000	7.020	MON	729	8,894	06/03/1997	07/01/2012	
31377X-RD-1	FNMA #390284				1	1,198	.102	3120	1,233	1,205		1,199		7.000	7.020	MON	7	84	06/03/1997	05/01/2012	
31378A-4M-5	FNMA #393328				1	15,068	.102	3120	15,503	15,153		15,076		7.000	7.020	MON	88	1,061	06/03/1997	07/01/2012	
31378A-4S-2	FNMA #393333				1	153,608	.102	3120	158,049	154,477		373		7.000	7.020	MON	901	10,813	06/03/1997	07/01/2012	
31378B-LB-8	FNMA #393722				1	81,449	.102	3120	83,804	81,910		81,490		7.000	7.020	MON	478	5,734	06/03/1997	07/01/2012	
31378C-EE-8	FNMA #394433				1	19,981	.102	3120	20,559	20,094		19,992		7.000	7.020	MON	117	1,407	06/03/1997	07/01/2012	
31378C-EZ-1	FNMA #394452				1	58,801	.102	3120	60,501	59,134		58,832		7.000	7.020	MON	345	4,139	06/03/1997	07/01/2012	
31378D-XA-3	FNMA #395873				1	98,173	.101	8750	102,157	100,277		98,537		6.500	6.800	MON	543	6,518	11/03/1997	12/01/2027	
31378G-GX-5	FNMA #398114				1	3,459	.101	8750	3,599	3,533		3,472		6.500	6.820	MON	19	230	11/03/1997	12/01/2027	
31378G-H3-0	FNMA #398150				1	17,378	.101	8750	18,083	17,750		17,445		6.500	6.820	MON	96	1,154	11/03/1997	12/01/2027	
31378N-L3-0	FNMA #403646				1	25,487	.101	8750	26,522	26,034		25,579		6.500	6.850	MON	141	1,692	11/03/1997	12/01/2027	
31378S-UJ-4	FNMA #407485				1	115,816	.101	8750	120,517	118,299		116,240		6.500	6.850	MON	641	7,689	11/03/1997	12/01/2027	
31378S-UN-5	FNMA #407489				1	103,397	.101	8750	107,593	105,613		103,799		6.500	6.890	MON	572	6,865	11/03/1997	12/01/2027	
31378S-WF-0	FNMA #407546				1	44,505	.101	8750	46,311	45,459		44,694		6.500	6.850	MON	246	2,955	11/03/1997	12/01/2027	
31378T-C7-8	FNMA #407894				1	11,353	.101	8750	11,814	11,597		11,393		6.500	6.810	MON	63	754	11/03/1997	12/01/2027	
31378T-EC-5	FNMA #407931				1	7,658	.101	8750	7,968	7,822		7,684		6.500	6.800	MON	42	508	11/03/1997	12/01/2027	
31379F-SX-3	FNMA #418234				1	6,586	.101	8750	6,691	6,568		6,578		6.500	6.340	MON	36	427	08/31/1998	11/01/2027	
31379G-ND-0	FNMA #418988				1	6,391	.101	8750	6,492	6,373		6,384		6.500	6.360	MON	35	414	08/31/1998	04/01/2028	

E08.5

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
31379J-4L-7	FNMA #421227				.1	13,612	.101,8750	13,828	13,574	13,596		(9)		6.500	6.360	MON	74	882		08/31/1998	05/01/2028
31379N-JK-4	FNMA #424266				.1	2,375	.101,8750	2,412	2,368	2,372		(1)		6.500	6.350	MON	13	154		08/31/1998	05/01/2028
31379N-V8-7	FNMA #424639				.1	7,311	.101,8750	7,427	7,291	7,303		(4)		6.500	6.350	MON	39	474		08/31/1998	04/01/2028
31379R-5D-6	FNMA #427544				.1	5,826	.101,8750	5,878	5,770	5,813		(1)		6.500	6.200	MON	31	375		11/09/1998	05/01/2028
31379S-RO-1	FNMA #428095				.1	2,057	.101,8750	2,076	2,038	2,053		(8)		6.500	6.200	MON	11	132		11/09/1998	06/01/2028
31379T-RS-5	FNMA #428997				.1	13,282	.101,8750	13,401	13,154	13,254		(3)		6.500	6.230	MON	71	855		11/09/1998	06/01/2028
31379T-Z8-0	FNMA #429267				.1	9,033	.101,8750	9,177	9,008	9,022		(4)		6.500	6.350	MON	49	585		08/31/1998	06/01/2028
31379V-GK-9	FNMA #430502				.1	4,709	.101,8750	4,751	4,664	4,699				6.500	6.200	MON	25	303		11/09/1998	06/01/2028
31379V-M8-9	FNMA #430683				.1	14,278	.101,8750	14,505	14,238	14,260				6.500	6.350	MON	77	925		08/31/1998	08/01/2028
31379V-LL-9	FNMA #431531				.1	24,151	.101,8750	24,535	24,084	24,120		(16)		6.500	6.370	MON	130	1,894		08/31/1998	09/01/2028
31380B-C8-1	FNMA #434895				.1	22,643	.101,8750	23,003	22,579	22,612		(5)		6.500	6.360	MON	122	1,468		08/31/1998	09/01/2028
31380B-DO-0	FNMA #434911				.1	8,467	.101,8750	8,542	8,385	8,435				6.500	6.030	MON	45	545		11/09/1998	09/01/2028
31380H-X7-7	FNMA #440902				.1	17,271	.101,8750	17,546	17,223	17,249		(38)		6.500	6.350	MON	93	1,125		08/31/1998	08/01/2028
31380L-MM-7	FNMA #443264				.1	5,665	.101,8750	5,715	5,610	5,650		(9)		6.500	6.230	MON	30	365		11/09/1998	09/01/2028
31380P-SW-0	FNMA #446133				.1	150,430	.100,6560	152,576	151,581	150,538		234		6.000	6.060	MON	758	9,095		11/06/1998	01/01/2029
31380Q-YX-9	FNMA #447226				.1	271,319	.100,6560	276,664	274,861	271,820		120		6.000	6.160	MON	1,374	16,492		11/06/1998	01/01/2029
31380R-QM-0	FNMA #447860				.1	2,092	.100,6560	2,133	2,120	2,096		3		6.000	6.160	MON	11	127		11/06/1998	01/01/2029
31380U-FB-9	FNMA #450262				.1	29,583	.100,6560	30,166	29,969	29,634		62		6.000	6.160	MON	150	1,798		11/06/1998	12/01/2028
31380X-CL-4	FNMA #452875				.1	20,604	.100,6560	21,009	20,872	20,639		20		6.000	6.160	MON	104	1,252		11/06/1998	12/01/2028
31380X-K3-5	FNMA #453114				.1	249,767	.100,6560	253,330	251,678	249,943		168		6.000	6.060	MON	1,258	15,101		11/06/1998	02/01/2029
31380X-R2-7	FNMA #453304				.1	20,677	.100,6560	21,084	20,947	20,715		13		6.000	6.170	MON	105	1,257		11/06/1998	12/01/2028
31380X-Y7-1	FNMA #453534				.1	20,558	.100,6560	20,963	20,827	20,594		136		6.000	6.160	MON	104	1,250		11/06/1998	01/01/2029
31380Y-JP-6	FNMA #453970				.1	216,986	.100,6560	220,081	218,646	217,144		711		6.000	6.060	MON	1,093	13,119		11/06/1998	01/01/2029
31381A-6A-4	FNMA #455465				.1	65,929	.100,6560	67,228	66,789	66,055		29		6.000	6.160	MON	334	4,007		11/06/1998	12/01/2028
31381B-2K-4	FNMA #456278				.1	80,810	.100,6560	82,402	81,865	80,944		21		6.000	6.160	MON	409	4,912		11/06/1998	12/01/2028
31381B-4B-2	FNMA #456318				.1	57,692	.100,6560	58,515	58,134	57,733		71		6.000	6.060	MON	291	3,488		11/06/1998	01/01/2029
31381B-YR-4	FNMA #456220				.1	65,631	.100,6560	66,924	66,487	65,746		186		6.000	6.150	MON	332	3,989		11/06/1998	01/01/2029
31381B-ZG-7	FNMA #456243				.1	490,875	.100,6560	500,545	497,282	491,721		1,996		6.000	6.160	MON	2,486	29,837		11/06/1998	01/01/2029
31381C-JS-7	FNMA #456673				.1	55,426	.100,6560	56,216	55,850	55,466		134		6.000	6.060	MON	279	3,351		11/06/1998	01/01/2029
31381C-VD-6	FNMA #457012				.1	47,299	.100,6560	47,974	47,661	47,332		61		6.000	6.060	MON	238	2,860		11/06/1998	01/01/2029
31381F-TF-7	FNMA #459650				.1	6,717	.100,6560	6,813	6,769	6,722		1		6.000	6.060	MON	34	406		11/06/1998	01/01/2029
31382D-DV-3	FNMA #479016				.1	65,394	.100,6560	66,683	66,248	65,505		137		6.000	6.150	MON	331	3,975		11/06/1998	01/01/2029
31382D-EE-0	FNMA #479033				.1	97,201	.100,6560	99,116	98,469	97,364		33		6.000	6.150	MON	492	5,908		11/06/1998	01/01/2029
31382D-FW-9	FNMA #479081				.1	83,834	.100,6560	85,030	84,476	83,896		150		6.000	6.060	MON	422	5,069		11/06/1998	01/01/2029
31382D-J8-8	FNMA #479187				.1	260,705	.100,6560	264,424	262,700	260,914		752		6.000	6.060	MON	1,314	15,762		11/06/1998	01/01/2029
31382D-KE-3	FNMA #479193				.1	338,226	.100,6560	343,051	340,814	338,470		529		6.000	6.060	MON	1,691	20,449		11/06/1998	01/01/2029
31382D-M8-4	FNMA #479283				.1	245,452	.100,6560	250,288	248,656	245,883		653		6.000	6.150	MON	1,243	14,919		11/06/1998	01/01/2029
31382F-JS-9	FNMA #480973				.1	54,209	.100,6560	55,277	54,916	54,315		94		6.000	6.160	MON	275	3,295		11/06/1998	01/01/2029
31382F-V2-2	FNMA #481333				.1	13,058	.100,6560	13,244	13,158	13,067		20		6.000	6.060	MON	66	789		11/06/1998	01/01/2029
31382F-Y6-0	FNMA #481433				.1	113,254	.100,6560	114,869	114,120	113,333		133		6.000	6.060	MON	571	6,847		11/06/1998	01/01/2029
31382G-BG-1	FNMA #481639				.1	20,657	.100,6560	21,064	20,927	20,692		27		6.000	6.150	MON	105	1,256		11/06/1998	01/01/2029
31382G-DH-7	FNMA #481704				.1	366,152	.100,6560	371,375	368,954	366,412		540		6.000	6.060	MON	1,845	22,137		11/06/1998	01/01/2029
31384W-HN-3	FNMA #535837				.1	1,427	.100,6560	1,439	1,430	1,427		1		6.000	5.960	MON	7	91		10/10/2001	04/01/2031
31388K-N4-0	FNMA #607111				.1	2,702,647	.101,8750	2,752,752	2,702,088	2,702,327		(230)		6.500	6.400	MON	14,636	183,142		10/09/2003	11/01/2031
31389G-RE-2	FNMA #625185				.1	282,435	.101,8750	287,991	282,690	282,435		54		6.500	6.420	MON	1,531	19,407		10/09/2003	02/01/2032
31390G-H2-6	FNMA #645649				.1	188,698	.101,4060	185,160	182,592	187,104		(1,735)		6.000	5.130	MON	943	10,956		10/22/2002	06/01/2017
313962-W2-4	FHLNC #D26065				.1	23,967	.102,5620	24,883	24,261	24,030		14		7.000	7.190	MON	142	1,698		11/12/1992	10/01/2022
313964-L6-1	FHLNC #D27527				.1	42,747	.102,5620	44,380	43,271	42,868		5		7.000	7.260	MON	252	3,029		11/12/1992	12/01/2022
313964-PJ-1	FHLNC #D27625				.1	113,900	.102,5620	118,252	115,298	114,203		112		7.000	7.190	MON	673	8,071		11/12/1992	11/01/2022
313965-B2-0	FHLNC #D28157				.1	16,989	.102,5620	17,638	17,197	17,033		123		7.000	7.210	MON	100	1,204		11/12/1992	12/01/2022
313987-J5-9	FHLNC #D46584				.1	1,489	.101,8750	1,496	1,468	1,482		(1)		6.500	6.170	MON	8	95		11/05/1993	01/01/2024
313987-UU-1	FHLNC #D46895				.1	2,047	.101,8750	2,056	2,018	2,038		(4)		6.500	6.190	MON	11	131		11/05/1993	01/01/2024
313988-3F-2	FHLNC #D47998				.1	1,874	.101,8750	1,882	1,847	1,866		(2)		6.500	6.180	MON	10	120		11/05/1993	01/01/2024
313988-KJ-5	FHLNC #D47497				.1	1,464	.101,8750	1,470	1,443	1,456		(1)		6.500	6.170	MON	8	94		11/05/1993	01/01/2024
31407C-E0-6	FNMA #826443				.1	2,563,189	.98,3400	2,531,825	2,574,553	2,563,508		1,834		5.005	5.020	MON	10,738	135,823		08/30/2005	07/01/2035
31407D-SE-6	FNMA #827717				.1	3,565,431	.96,5930	3,456,090	3,577,964	3,565,517		1,712		5.000	5.000	MON	14,908	178,898		06/09/2005	05/01/2035

E08.6

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
31407F-6D-7	FNMA #829868				1	1,861,081	.98,8420	1,842,856	1,864,431	1,861,081		1,267			4.509	4.460	MON	7,006	96,259	09/27/2005	07/01/2035
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities						215,735,536	.XXX	212,519,784	215,306,388	215,677,644		(116,027)			.XXX	.XXX	.XXX	979,896	11,838,838	XXX	XXX
31339M-M7-0	CMO FHLMC 2407 BJ				1	66,405	.102,9760	65,624	63,727	66,405		(974)			6.500	4.630	MON	357	4,142	07/23/2004	01/15/2032
31340Y-NG-3	CMO FHLMC 40 F				1	415,179	.100,0000	369,048	369,048	387,572		(7,872)			10.000	7.230	MON	4,736	36,873	02/13/1997	05/15/2020
31358E-5A-6	CMO FNMA 90-110 H				1	211,291	.107,0980	206,893	193,180	200,495		(3,843)			8.750	7.200	MON	1,409	16,903	11/17/1993	09/25/2020
31359P-MW-3	CMO FNMA 97-32 PG				1	2,218,516	.102,0420	2,279,505	2,233,874	2,221,007		1,815			6.500	6.530	MON	12,100	145,202	02/05/1999	04/25/2027
31392B-LU-8	CMO FNMA 01-80 PE				1	119,115	.100,7180	115,826	115,000	117,297		(328)			6.000	5.170	MON	594	6,900	07/23/2004	07/25/2029
31392X-5A-2	CMO FHLMC 2517 VH				1	732,813	.100,7170	705,021	700,000	716,297		(2,448)			6.000	4.820	MON	3,539	42,000	08/10/2004	03/15/2019
31393B-4F-9	CMO FNMA 03-51 PX				1	4,815,625	.96,6870	4,834,355	5,000,000	4,841,971		12,552			5.000	5.460	MON	20,833	250,000	03/15/2005	10/25/2031
31393C-J7-9	CMO FNMA 03-57 KB				1	579,220	.99,1530	554,957	559,696	563,059		(4,880)			4.500	3.380	MON	2,117	28,364	10/24/2003	12/25/2029
31393M-U2-5	CMO FHLMC 2586 OC				1	4,810,547	.96,6460	4,832,350	5,000,000	4,836,338		11,939			5.000	5.470	MON	20,833	250,000	03/15/2005	07/15/2031
31393N-M8-9	CMO FHLMC 2590 TU				1	485,391	.96,3260	481,634	500,000	487,153		865			5.000	5.330	MON	2,083	25,000	03/31/2005	08/15/2031
31393P-NG-5	CMO FHLMC 2600 MG				1	601,085	.97,5060	580,422	595,266	596,071		(3,094)			4.000	3.630	MON	2,018	24,588	01/20/2004	04/15/2028
31393Q-M7-4	CMO FHLMC 2614 CH				1	62,412	.99,6090	60,616	60,853	60,931		(714)			3.500	2.330	MON	180	3,015	07/07/2003	12/15/2010
31393Q-P6-3	CMO FHLMC 2614 TD				1	723,365	.95,4340	710,985	710,985	732,069		4,121			3.500	4.121	MON	2,173	26,075	05/09/2005	05/15/2016
31393T-BL-9	CMO FNMA 03-92 VH				1	1,952,344	.96,7270	1,934,554	2,000,000	1,958,432		2,449			5.000	5.220	MON	8,333	100,000	08/24/2004	02/25/2019
31393T-F8-4	CMO FNMA 03-108 BE				1	1,788,516	.90,9440	1,818,891	2,000,000	1,836,279		15,771			4.000	5.230	MON	6,667	80,000	10/10/2003	11/25/2018
31393T-M4-4	CMO FNMA 03-109 CB				1	908,204	.91,0140	910,149	1,000,000	928,346		7,006			4.000	5.070	MON	3,333	40,000	12/26/2003	11/25/2018
31394B-ZZ-0	CMO FNMA 04-91 AH				1	297,422	.97,5490	288,689	295,942	297,013		(250)			4.500	4.260	MON	1,110	13,902	11/18/2004	05/25/2029
31394C-GZ-9	CMO FNMA 05-13 PC				1	19,959,375	.97,7570	19,551,486	20,000,000	19,959,375		1,000,001			5.000	4.970	MON	83,333	1,000,001	03/03/2005	03/25/2031
31394F-UO-6	CMO FNMA 05-94 YA				1	2,637,248	.98,6160	2,614,451	2,651,125	2,639,271		2,689			4.500	4.580	MON	9,942	124,936	09/27/2005	10/25/2031
31394H-QL-8	CMO FHLMC 2663 VJ				1	1,421,131	.95,4810	1,470,418	1,540,000	1,438,665		(1,502)			5.000	5.740	MON	6,417	77,000	09/03/2003	06/15/2022
31394J-F7-7	CMO FHLMC 2683 NM				1	989,688	.98,2470	982,475	1,000,000	992,299		1,250			4.500	4.710	MON	3,750	45,000	07/14/2005	09/15/2026
31394K-FU-3	CMO FHLMC 2693 PE				1	2,891,250	.94,4970	2,834,916	3,000,000	2,914,796		4,823			4.500	4.890	MON	11,250	135,000	10/01/2003	10/15/2018
31394N-5L-8	CMO FHLMC 2713 H				1	901,094	.90,9030	909,040	1,000,000	922,404		7,421			4.000	5.150	MON	3,333	40,000	12/16/2003	12/15/2018
31394R-NG-2	CMO FHLMC 2752 VP				1	1,966,250	.95,7130	1,914,269	2,000,000	1,971,275		1,845			5.000	5.150	MON	8,333	100,000	02/01/2004	11/15/2020
31394W-HU-5	CMO FHLMC 2776 VL				1	3,883,258	.94,3420	3,793,368	4,020,846	3,883,258		9,059			4.000	4.750	MON	13,403	160,834	03/03/2005	01/15/2034
31394W-N9-5	CMO FHLMC 2777 VL				1	1,989,063	.91,5950	1,831,911	2,000,000	1,971,693		1,268			5.000	5.130	MON	8,333	100,000	02/18/2005	02/15/2026
31394X-M9-4	CMO FHLMC 2780 BE				1	2,801,250	.94,0490	2,821,490	3,000,000	2,838,518		14,772			4.500	5.270	MON	11,250	135,000	04/14/2004	04/15/2019
31395E-3S-4	CMO FHLMC 2843 BC				1	8,863,594	.96,9570	8,726,192	9,000,000	8,884,032		8,652			5.000	5.150	MON	37,500	450,000	08/24/2004	08/15/2019
31395E-DG-9	CMO FHLMC 2845 MK				1	97,625	.96,3010	96,302	100,000	97,966		147			5.000	5.260	MON	417	5,000	10/14/2004	01/15/2032
31395E-S8-1	CMO FHLMC 2841 BY				1	4,920,313	.96,9130	4,845,689	5,000,000	4,933,198		6,302			5.000	5.170	MON	20,833	250,000	08/24/2004	08/15/2019
31395F-GR-9	CMO FHLMC 2855 OK				1	4,510,275	.96,0310	4,436,638	4,620,000	4,526,527		7,628			5.000	5.260	MON	19,250	231,000	10/14/2004	02/15/2032
31395F-VG-6	CMO FHLMC 2856 LB				1	243,750	.96,2240	240,561	250,000	244,658		374			5.000	5.270	MON	1,042	12,500	10/14/2004	02/15/2032
31395G-OZ-8	CMO FHLMC 2872 GC				1	6,474,705	.97,8400	6,387,045	6,528,000	6,482,931		4,636			5.000	5.090	MON	27,200	326,400	03/10/2005	11/15/2029
31395J-SM-9	CMO FHLMC 2890 PC				1	11,349,133	.97,7680	11,195,617	11,451,120	11,365,092		9,002			5.000	5.100	MON	47,713	572,556	03/10/2005	07/15/2030
31395K-T3-7	CMO FHLMC 2901 UC				1	963,906	.92,2860	922,869	1,000,000	965,545		1,320			5.000	5.300	MON	4,167	50,000	09/22/2005	12/15/2034
31395L-3X-7	CMO FHLMC 2918 MC				1	20,119,203	.96,8690	19,664,488	20,300,000	20,140,782		11,963			5.000	5.090	MON	84,583	1,015,001	05/03/2005	07/15/2028
31395M-6G-9	CMO FHLMC 2939 PC				1	31,956,538	.97,6930	31,361,532	32,102,000	31,972,727		9,002			5.000	5.030	MON	133,758	1,605,101	03/08/2005	08/15/2030
31395M-JZ-3	CMO FHLMC 2927 OD				1	15,287,586	.97,6930	15,128,777	15,486,000	15,319,825		18,228			5.000	5.160	MON	774,301	33,144	03/14/2005	09/15/2030
31395M-QH-5	CMO FHLMC 2935 HE				1	6,831,514	.97,5930	6,831,514	7,000,000	6,831,514		(1,985)	169,623		5.000	4.960	MON	29,167	350,000	03/04/2005	10/15/2030
31395P-3G-5	CMO FHLMC 2931 JD				1	30,180,448	.97,5950	30,180,448	30,924,000	30,180,448		24,313	501,870		5.000	5.110	MON	128,850	1,546,201	03/09/2005	02/15/2031
31395P-AT-9	CMO FHLMC 2931 YC				1	7,930,000	.97,8630	7,829,077	8,000,000	7,940,684		6,237			5.000	5.110	MON	33,333	400,000	04/20/2005	06/15/2030
31395U-GS-4	CMO FHLMC 2971 CX				1	6,200,572	.95,8850	6,034,083	6,293,000	6,210,409		5,744			5.000	5.160	MON	26,221	314,650	05/11/2005	07/15/2033
31395V-U2-3	CMO FHRR R002 AH				1	3,004,972	.98,1520	2,961,828	3,017,585	3,005,272		2,345			4.750	4.820	MON	11,945	151,450	09/27/2005	07/15/2015
31395X-B9-5	CMO FHLMC 3014 NA				1	2,522,948	.98,7230	2,502,473	2,534,831	2,524,944		3,128			4.500	4.600	MON	9,506	118,944	09/27/2005	11/15/2025
31396A-FH-2	CMO FHLMC 3028 ME				1	2,929,336	.95,5700	2,867,102	3,000,000	2,935,027		4,549			5.000	5.250	MON	12,500	150,000	09/29/2005	02/15/2034
38374B-VY-6	CMO GNMA 03-66 WV				1	4,485,569	.99,1310	4,459,147	4,498,221	4,485,570		444			5.500	5.490	MON	20,617	247,402	08/29/2003	02/10/2023
27																					

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
3199999 - Total	- Special Revenue Bonds					483,920,724	.XXX	477,648,152	486,995,145	484,146,238		56,370	671,493		.XXX	.XXX	.XXX	2,377,252	25,567,617	.XXX	.XXX
010392-EB-0	ALABAMA PWR CO.				1FE	992,710	.101,1290	1,011,290	1,000,000	993,569		238			5.875	5.930	JD	4,896	58,750	12/06/2002	12/01/2022
040555-CC-6	ARIZONA PUB SVC CO.				2FE	3,117,136	.102,6350	3,284,320	3,200,000	3,153,308		8,016			6.375	6.730	AO	43,067	204,000	11/28/2001	10/15/2011
040555-CD-4	ARIZONA PUB SVC CO.				2FE	2,978,940	.103,3050	3,099,150	3,000,000	2,987,437		1,982			6.500	6.590	MS	65,000	195,000	02/26/2002	03/01/2012
040850-AA-7	ARKANSAS ELEC COOP				1FE	1,785,643	.100,5530	1,755,338	1,745,684	1,772,943		(31,333)			7.330	5.650	JD	64,335	63,979	01/09/2006	06/30/2008
049560-AB-1	ATMOS ENERGY CORP.				2FE	5,996,400	.106,7590	6,405,540	6,000,000	5,998,025		371			7.375	7.380	MN	56,542	442,500	05/15/2001	05/15/2011
075386-AB-8	BEAVER VALLEY FDG CORP.				2FE	572,354	.101,0230	540,473	535,000	540,304		(20,082)			8.625	6.170	JD	3,845	46,144	02/08/2002	06/01/2007
125896-AM-0	CMS ENERGY CORP 2.875% CVT			1	3FE	250,000	.127,5000	318,750	250,000	250,000				2.875	2.875	JD	619	7,188	12/08/2004	12/01/2024	
171794-AE-0	CILCORP INC.				3FE	77,415	.107,1130	74,979	70,000	73,230		(1,023)			8.700	6.840	AO	1,286	6,090	01/08/2003	10/15/2009
209115-AB-0	CONSOLIDATED EDISON NY				1FE	2,748,916	.097,4230	2,727,844	2,800,000	2,772,588		16,384			3.625	4.270	FA	42,292	101,500	07/15/2005	08/01/2008
210371-AK-6	CONSTELLATION ENERGY GRP.		LS		2FE	3,235,522	.092,5760	3,341,994	3,610,000	3,318,188		26,089			4.550	5.770	JD	7,300	164,255	10/20/2004	06/15/2015
233331-AE-7	DTE ENERGY CO.				2FE	1,100,910	.105,9690	1,059,690	1,000,000	1,063,136		(12,342)			7.050	5.420	JD	5,875	70,500	09/24/2003	06/01/2011
233331-AG-2	DTE ENERGY CO.				2FE	599,148	.102,6540	615,924	600,000	599,686		123			6.650	6.670	AO	8,423	39,900	04/03/2002	04/15/2009
257469-AC-0	DOMINION RESOURCES INC.				2FE	1,279,204	.109,7310	1,226,793	1,118,000	1,249,912		(13,541)			7.195	5.300	MS	23,685	80,440	10/01/2004	09/15/2014
257469-AC-0	DOMINION RESOURCES INC.		LS		2FE	723,128	.109,7310	693,500	632,000	706,569		(7,654)			7.195	5.300	MS	13,389	45,472	10/01/2004	09/15/2014
257469-AJ-8	DOMINION RESOURCES INC.				2FE	5,240,288	.103,7300	5,445,825	5,250,000	5,243,961		895			6.250	6.270	JD	164,974	164,063	06/24/2002	06/30/2012
264399-DP-8	DUKE ENERGY CORP SER D				1FE	6,734,220	.105,9350	6,356,100	6,000,000	6,514,347		(148,172)			7.375	4.440	MS	147,500	442,500	06/27/2005	03/01/2010
264399-EJ-1	DUKE ENERGY CORP DUK 1.75% CVT			1	1FE	1,250,625	.144,8750	1,738,500	1,200,000	1,207,776		(20,580)			1.750	(0.030)	MN	2,742	21,000	12/10/2004	05/20/2007
271790-AF-4	E COAST PWR LLC				2FE	1,563,882	.106,7770	1,654,542	1,549,530	1,563,420		(462)			7.536	7.380	MJSD	29,518	116,773	01/13/2000	06/30/2017
29364L-AN-2	ENTERGY GULF STATES			1	2FE	1,495,166	.094,6860	1,420,290	1,500,000	1,496,169		345			5.250	5.280	FA	32,813	78,750	03/01/2004	08/01/2015
29364L-AP-7	ENTERGY GULF STATES			1	2FE	4,063,273	.099,8130	3,992,520	4,000,000	4,010,236		(16,997)			6.000	5.530	JD	20,000	240,000	09/04/2003	12/01/2007
29364W-AA-6	ENTERGY LOUISIANA			1	2	4,998,900	.095,2360	4,761,800	5,000,000	4,999,106		50			5.500	5.500	AO	68,750	275,000	03/17/2004	04/01/2019
30161M-AD-5	EXELON GENERATION CO LLC				2FE	2,157,515	.097,9490	2,052,032	2,095,000	2,146,295		(5,963)			5.350	4.930	JJ	51,682	112,083	01/21/2005	01/15/2014
337932-AB-3	FIRSTENERGY CORP.				2FE	1,455,762	.104,2810	1,413,008	1,355,000	1,421,939		(11,761)			6.450	5.280	MN	11,167	87,398	02/18/2004	11/15/2011
341099-CD-9	FLORIDA PWR CORP.				1FE	998,020	.097,1530	971,530	1,000,000	998,438		135			5.100	5.120	JD	4,250	51,000	11/18/2003	12/01/2015
373334-FY-2	GEORGIA PWR CO.				1FE	499,735	.097,0790	485,395	500,000	499,852		52			4.100	4.110	FA	7,744	20,500	08/12/2004	08/15/2009
476556-CM-5	JERSEY CENTRAL PWR & LT CO.				2FE	1,245,336	.099,5400	1,194,480	1,200,000	1,242,089		(3,247)			5.625	5.140	MN	11,250	67,500	01/06/2006	05/01/2016
494553-AB-6	KINDER MORGAN INC.				2FE	1,589,190	.100,4740	1,507,110	1,500,000	1,558,508		(8,533)			6.500	5.680	MS	32,500	97,500	02/03/2003	09/01/2012
59562V-AF-4	MIDAMERICAN ENERGY HLDGS.				2FE	1,019,190	.101,7950	1,017,950	1,000,000	1,014,308		(2,045)			5.875	5.580	JJ	24,642	58,750	06/21/2004	10/01/2012
59562V-AK-3	MIDAMERICAN ENERGY SER D				2FE	2,488,091	.096,2980	2,407,450	2,500,000	2,490,963		1,031			5.000	5.060	FA	47,222	125,000	04/14/2004	02/15/2014
60467X-AC-1	MIRANT NA LLC			1	4FE	325,200	.101,5000	324,800	320,000	325,105		(95)			7.375	6.990	JD	11,866		10/30/2006	12/31/2011
65463P-AH-0	NISOURCE CAP MKTS				2FE	5,383,100	.115,0190	5,750,975	5,000,000	5,308,116		(10,722)			7.990	7.310	MS	117,631	399,500	09/23/1997	04/01/2022
65473Q-AJ-2	NISOURCE FIN CORP.				2FE	6,470,064	.107,8860	5,976,884	5,540,000	6,178,164		(147,403)			7.875	4.590	MN	55,795	436,275	06/24/2005	11/15/2010
66526H-BD-9	NTHR IN PUB SVC MTN				2FE	1,049,230	.101,4030	1,014,036	1,000,000	1,028,147		(16,970)			6.810	6.910	JD	3,027	68,100	09/28/2005	07/21/2008
665772-BZ-1	NTHR STATES PWR				1FE	6,014,422	.098,3740	5,902,440	6,000,000	6,008,558		(2,188)			4.750	4.700	FA	118,750	285,000	12/15/2003	08/01/2010
677050-AB-2	OGLETHORPE PWR CORP.			1	1FE	501,571	.101,3810	503,864	497,000	499,049		(822)			6.974	6.860	JD	17,427	17,330	02/20/1998	06/30/2011
67734P-AA-4	OHIO EDISON 144A				2FE	2,505,125	.100,3490	2,508,740	2,500,000	2,504,125		(1,000)			5.647	5.570	JD	6,274	141,175	03/07/2006	06/15/2009
677415-CG-4	OHIO PWR CO				2FE	1,498,770	.095,9250	1,438,875	1,500,000	1,499,117		103			4.850	4.860	JJ	33,546	72,750	07/08/2003	01/15/2014
682680-AL-7	ONEOK INC.				2FE	2,997,360	.105,5470	3,166,410	3,000,000	2,998,692		253			7.125	7.130	AO	45,125	213,750	04/03/2001	04/15/2011
682680-AP-8	ONEOK INC.				2FE	5,029,100	.099,9290	4,996,450	5,000,000	5,014,970		(12,596)			5.510	5.230	FMAN	34,438	275,500	11/10/2005	02/16/2008
693627-AL-5	PSI ENERGY INC.				2FE	1,369,080	.101,9860	1,529,790	1,500,000	1,455,901		17,635			6.520	8.000	MS	28,797	97,800	02/01/2001	03/15/2009
693627-AN-1	PSI ENERGY INC.				2FE	11,750,547	.101,6960	11,720,464	11,525,000	11,553,996		(34,514)			7.850	7.510	AO	190,995	904,713	12/06/1999	10/15/2007
69362B-AM-4	PSEG PWR				2FE	2,495,192	.105,7190	2,642,975	2,500,000	2,496,933		452			6.950	6.970	JD	14,479	173,750	11/22/2002	06/01/2012
693927-AC-9	PNPP I I FDG CORP.				2FE	2,366,000	.112,7410	2,667,452	2,366,000	2,366,000					9.120	9.120	MN	18,581	215,779	11/08/1991	05/30/2016
694308-GE-1	PAC GAS & ELEC.				2FE	194,048	.100,8570	196,671	195,000	194,074		13			6.050	6.080	MS	3,965	11,798	03/18/2004	03/01/2034
69512E-CH-6	PACIFICORP.				1FE	2,233,960	.111,2780	2,225,576	2,000,000	2,095,902		(15,337)			8.280	7.130	MS	55,200	165,600	07/14/1993	01/10/2012
708696-BS-7	PENNSYLVANIA ELEC CO				2FE	998,370	.096,4580	964,580	1,000,000	998,741		140			5.125	5.140	AO	51,250	12,813	03/29/2004	04/01/2014
743263-AD-7	PROGRESS ENERGY INC.				2FE	1,659,922	.106,4950	1,625,114	1,526,000	1,599,802		(15,262)			7.100	5.770	MS	36,115	108,346	09/06/2002	03/01/2011
749550-AA-9	RGS FDG (AEGCO)				2FE	2,402,682	.121,5460	2,429,335	1,998,696	2,278,225											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
92239M-AC-5	VECTREN UTILITY HLDGS.				2FE	6,021,970	104.3200	6,259,200	6,000,000	6,029,680		(3,852)			6.625	6.500	JD	33,125	397,500	02/22/2006	12/01/2011
927804-EX-8	VA ELEC & PWR (PUT 08)			1	2FE	493,925	97.5740	492,749	505,000	499,971		2,402			4.100	4.630	JD	944	20,705	05/20/2004	12/15/2008
29244T-AH-4	EMPRESA NACIONAL ELEC.		F		2FE	1,212,710	106.1730	1,267,706	1,194,000	1,200,828		(2,663)			8.500	8.210	AO	25,373	101,490	08/24/2001	04/01/2009
29244T-AH-4	EMPRESA NACIONAL ELEC.	LS	F		2FE	3,205,455	106.1730	3,350,820	3,156,000	3,174,048		(7,039)			8.500	8.210	AO	67,065	268,260	08/24/2001	04/01/2009
754052-AG-3	RAS LAFFAN LIQ NAT GAS 144A		F		1FE	353,400	97.4330	344,328	353,400	353,400					3.437	3.430	MS	3,587	12,805	03/02/2004	09/15/2009
3299999	Total Bonds - Public Utilities - Issuer Obligations					149,169,504	XXX	149,398,419	144,343,969	147,441,988		(677,761)			XXX	XXX	XXX	2,351,407	9,226,544	XXX	XXX
3899999	Total - Public Utilities Bonds					149,169,504	XXX	149,398,419	144,343,969	147,441,988		(677,761)			XXX	XXX	XXX	2,351,407	9,226,544	XXX	XXX
00077Q-AG-5	ABN AMRO BK NV CHICAGO				1FE	329,666	100.7750	292,248	290,000	295,808		(12,279)			7.125	2.740	JD	746	20,663	02/27/2004	06/18/2007
00163X-AB-6	AMB PPTY LP				2FE	3,828,735	108.4020	3,794,088	3,500,000	3,800,998		(23,504)			8.000	5.470	MN	46,667	160,000	10/17/2006	11/01/2010
00184A-AF-2	TIME WARNER INC.				2FE	782,386	105.6750	808,414	765,000	779,522		(2,436)			6.875	6.400	MN	8,766	52,594	10/28/2004	05/01/2012
00209A-AE-6	AT&T WIRELESS SVCS INC.				1FE	12,352,065	109.0770	12,543,855	11,500,000	11,950,840		(90,886)			7.875	6.770	MS	301,875	905,625	01/24/2002	03/01/2011
002451-AA-0	AXA FINL INC.				1FE	6,750,672	107.7070	6,473,191	6,010,000	6,576,484		(141,401)			7.750	4.850	FA	194,073	465,775	09/29/2005	08/01/2010
007634-AA-6	AEGON NV				1FE	256,865	101.0740	252,685	250,000	256,598		(267)			5.750	5.470	JD	539	14,495	01/24/2006	12/15/2020
013817-AB-7	ALCOA INC.				1FE	1,368,180	106.6050	1,279,260	1,200,000	1,293,816		(23,376)			7.375	4.960	FA	36,875	88,500	08/13/2003	08/01/2010
018772-AB-9	ALLIANCE ONE INTL INC.			1	4FE	1,000,000	106.5000	1,065,000	1,000,000	1,000,000					11.000	10.990	MN	14,056	110,890	02/13/2006	05/15/2012
01877K-AB-9	ALLIANCE PIPELINE LP 144A				1FE	5,853,915	106.8360	6,252,510	5,852,437	5,853,663		(148)			6.996	6.990	JD	205,856	409,560	01/11/2002	12/31/2019
01958X-AV-9	ALLIED WASTE N AMER.				4FE	890,000	105.1250	935,613	890,000	890,000					8.500	8.490	JD	6,304	75,650	04/11/2002	12/01/2008
020002-AH-4	ALLSTATE CORP.				1FE	3,368,460	109.2210	3,276,630	3,000,000	3,318,200		(19,715)			6.750	5.480	MN	25,875	202,500	04/27/2004	05/15/2018
020039-AE-3	ALLTEL CORP.				1FE	2,131,520	102.6560	2,053,120	2,000,000	2,087,300		(6,796)			7.000	6.360	MS	41,222	140,000	11/24/1998	03/15/2016
02003X-AA-8	ALLTEL OHIO LP 144A				1FE	1,352,843	107.2200	1,270,557	1,185,000	1,312,417		(31,531)			8.000	4.730	FA	35,813	94,800	09/13/2005	08/15/2010
02635P-RT-2	AMER GENL FIN CORP.				1FE	2,613,572	100.0250	2,600,674	2,600,000	2,612,109		(1,463)			5.375	5.280	AO	34,938	139,750	01/12/2006	10/01/2012
02635P-SE-4	AMER GENL FIN CORP.				1FE	6,626,130	96.5260	6,756,884	7,000,000	6,789,115		136,521			2.750	4.920	JD	8,556	192,500	10/17/2005	06/15/2008
02635P-TB-9	AMER GENL FIN CORP.				1FE	854,530	97.7090	835,417	855,000	854,627		58			4.875	4.880	JJ	19,249	42,144	07/13/2005	07/15/2012
026660-TZ-6	AMER HONDA FIN 144A				1FE	464,623	97.2990	452,443	465,000	464,852		76			3.850	3.860	MN	2,735	17,903	10/30/2003	03/15/2008
026874-AM-7	AIG MORGAN STANLEY 0.5% CVT			1	1FE	1,042,500	98.0000	980,000	1,000,000	1,002,476		(6,689)			0.500	(0.160)	MN	653	5,000	01/18/2001	05/15/2007
029717-AC-9	AMER STANDARD INC.				2FE	1,521,675	101.6620	1,433,434	1,410,000	1,451,139		(36,251)			7.375	4.580	FA	43,375	103,988	03/10/2005	02/01/2008
029717-AM-7	AMER STANDARD INC.				2FE	7,759,048	104.8050	7,242,026	6,910,000	7,486,435		(167,669)			7.625	4.710	FA	199,046	526,888	07/18/2005	02/15/2010
03076C-AA-4	AMERIPRISE FINL INC.				1FE	5,060,600	100.2230	5,011,150	5,000,000	5,050,235		(10,365)			5.350	5.060	MN	34,181	261,556	01/24/2006	11/15/2010
031162-AL-4	AMGEN INC 0% CVT			1	1FE	1,150,596	101.1230	1,123,125	1,500,000	1,134,717		(9,539)			5.000	(0.830)	MS	06,005	03,017	05/06/2005	03/01/2007
035229-CC-5	ANHEUSER BUSCH			1	1FE	2,622,633	99.3370	2,572,828	2,590,000	2,590,000		(710)			5.750	4.850	JJ	68,698	148,925	01/06/2006	01/15/2011
035229-CV-3	ANHEUSER BUSCH	LS			1FE	733,050	96.1110	720,833	750,000	734,143		1,093			5.050	5.330	AO	7,996	37,875	02/16/2006	10/15/2016
03674B-AE-4	ANTHEM INC.				2FE	4,893,300	98.6490	4,932,450	5,000,000	4,961,619		55,592			3.500	4.800	MS	58,333	175,000	10/04/2005	09/01/2007
037389-AP-8	AON CORP.			3	2FE	1,019,900	100.0440	1,000,440	1,000,000	1,000,773		(19,127)			6.950	4.910	JJ	32,047	69,500	01/10/2006	01/15/2007
037389-AP-8	AON CORP.	LS		3	2FE	2,038,200	100.0440	2,000,880	2,000,000	2,001,496		(36,704)			6.950	4.970	JJ	64,094	139,000	01/10/2006	01/15/2007
037389-AS-2	AON CORP.				2FE	5,466,553	108.8110	5,407,907	4,970,000	5,463,981		(2,571)			7.375	5.400	JD	17,309		12/13/2006	12/14/2012
03877@-AA-0	ARBORS AT GEORGETOWN LP (NAT CITY) PVT.				1FE	1,306,937	98.6190	1,250,004	1,267,500	1,294,965		(6,009)			6.750	6.150	SEP	23,206	85,556	09/24/2003	09/24/2014
039583-AA-7	ARCHSTONE-SMITH TRUST				2FE	7,537,650	99.7460	7,480,950	7,500,000	7,513,204		(20,314)			5.000	4.700	FA	141,667	375,000	10/05/2005	08/15/2007
046003-JU-4	ASSOCIATES CORP NA				1FE	288,565	112.0110	280,028	250,000	286,582		(1,983)			6.950	5.270	MN	17,375	17,000	01/25/2006	11/01/2018
046753-XL-8	ATCHISON TOPEKA & SF RR SER 92-A				1FE	2,504,319	103.4410	2,398,605	2,318,814	2,422,201		(65,980)			7.780	4.620	JD	3,508	180,404	09/28/2005	06/24/2008
046753-XM-6	ATCHISON TOPEKA & SF RR SER 92-A				1FE	2,151,225	104.8060	2,054,317	1,960,114	2,080,514		(56,808)			7.870	4.580	JD	3,000	154,261	09/28/2005	12/24/2008
04939M-AC-3	ATLAS PIPELINE PTRNS			1	4FE	157,193	102.7500	154,125	150,000	156,943		(250)			8.125	7.260	JD	542	6,094	08/21/2006	12/15/2013
053469-AC-6	AVALONBAY COMMUNITIES				2FE	5,296,250	101.0040	5,050,200	5,000,000	5,117,207		(117,669)			6.875	4.340	JD	15,278	343,750	06/14/2005	12/15/2007
05348E-AE-9	AVALONBAY COMMUNITIES				2FE	2,726,598	105.3230	2,896,401	2,750,000	2,737,100		(2,261)			6.625	6.250	MS	53,644	182,188	09/05/2001	09/15/2011
05348E-AF-6	AVALONBAY COMMUNITIES				2FE	7,805,995	99.7150	7,743,921	7,766,000	7,779,449		(22,119)			5.000	4.690	FA	161,792	388,300	10/05/2005	08/01/2007
05348E-AH-2	AVALONBAY COMMUNITIES				2FE	496,955	98.9050	494,527	500,000	497,621		260			5.375	5.450	AO	5,674	26,875	04/22/2004	04/15/2014
05523U-AE-0	BAE SYS HLDGS INC 144A				2FE	4,233,508	97.3110	4,135,718	4,250,000	4,237,835		3,059			4.750	4.830	FA	76,264	213,090	08/26/2005	08/15/2010
05540D-A-8	BFL FDG VI/NORTHROP 06-A PVT. BHI ARMY GUESTHOUSES LLC SER 99A1				1	2,802,000	100.0650	2,803,824	2,802,000	2,802,000					5.487	5.480	MON	12,812	124,278	01/30/2006	12/01/2007
05544T-AA-6	PVT.				1FE	989,348	116.9240	1,158,233	990,586	989,591		20			7.300	7.300	JD	36,357	36,156	03/16/2000	12/31/2030
05564E-BE-5	BRE PPTYS.				2FE	4,386,693	100.5480	4,393,948	4,370,000												

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
071813-AU-3	BAXTER INTL INC				1FE	1,204,700	.94 2180	1,177,725	1,250,000	1,212,471		3,607			4.625	5.070	MS	17,023	57,813	10/13/2004	03/15/2015
073902-CC-0	BEAR STEARNS CO INC				1FE	6,206,200	.96 6130	6,279,845	6,500,000	6,334,383		104,042			2.875	4.650	JJ	93,438	186,875	10/03/2005	07/02/2008
075560-AN-5	BEAZER HOMES USA			1	3FE	152,000	.98 0000	156,800		152,112		112			6.875	7.670	JJ	5,072		11/07/2006	07/15/2015
080555-AG-0	BELO CORP				2FE	3,414,930	.103 7480	3,112,440	3,000,000	3,193,085		(99,196)			8.000	4.300	MN	40,000	240,000	09/08/2004	11/01/2008
08172L-U5-5	BENEFICIAL CORP MTN				1FE	2,083,853	.101 1610	2,008,048	1,985,000	2,042,660		(33,144)			6.630	4.760	JD	5,849	131,606	09/28/2005	08/18/2008
08172L-U5-5	BENEFICIAL CORP MTN		LS		1FE	15,747	.101 1610	15,174	15,000	15,436		(250)			6.630	4.760	JD	44	995	09/28/2005	08/18/2008
084423-AK-8	BERKLEY CORP				2FE	2,045,760	.98 6410	1,972,820	2,000,000	2,030,053		(7,180)			5.125	4.680	MS	25,910	102,500	09/28/2004	09/30/2010
086516-AF-8	BEST BUY 2.25% CVT			1	2FE	1,246,500	.111 1250	1,333,500	1,200,000	1,200,906		(25,006)			2.250	0.150	JJ	27,000	27,000	03/02/2005	01/15/2007
097395-AH-0	BOISE CASCADE CORP			1	4FE	305,600	.96 7500	309,600	320,000	305,798		198			7.125	7.890	AO	4,813		11/07/2006	10/15/2014
10112R-AB-0	BOSTON PPTYS INC				2FE	530,585	.104 0720	520,360	500,000	523,170		(3,174)			6.250	5.340	JJ	14,410	31,250	07/22/2004	01/15/2013
10112R-AE-4	BOSTON PPTYS INC				2FE	1,422,540	.96 1300	1,441,950	1,500,000	1,437,153		5,698			5.000	5.630	JD	6,250	75,000	04/27/2004	06/01/2015
101137-AB-3	BOSTON SCIENTIFIC CORP				2FE	1,767,370	.96 0100	1,680,175	1,750,000	1,763,934		(1,488)			5.450	5.310	JD	4,239	95,375	07/26/2004	06/15/2014
101137-AH-0	BOSTON SCIENTIFIC CORP				2FE	999,090	.100 9260	1,009,260	1,000,000	999,192		102			6.000	6.020	JD	2,667	31,000	06/06/2006	06/15/2011
110122-AN-8	BRISTOL MYERS SQUIBB CO FLT CVT			1	1FE	988,750	.100 0000	1,000,000	1,000,000	999,863		7,225			4.860	4.890	MJSD	2,445	45,893	07/05/2005	09/15/2023
11041R-AK-4	BRITISH AEROSPACE FIN 144A				2FE	5,076,500	.100 5810	5,029,050	5,000,000	5,036,629		(39,871)			7.000	5.490	JJ	175,000	175,000	06/05/2006	07/01/2007
115885-AM-7	ALL IED WASTE INDUS				4FE	404,950	.100 1250	445,556	445,000	436,137		7,849			6.375	8.410	JJ	13,081	28,369	06/03/2002	01/15/2008
120568-AK-6	BUNGE LTD FIN CORP				2FE	8,705,625	.97 8920	8,595,897	8,781,000	8,733,527		22,614			4.375	4.660	JD	17,085	384,169	10/06/2005	12/15/2008
120568-AM-2	BUNGE LTD FIN CORP				2FE	4,431,727	.96 1110	4,324,995	4,500,000	4,444,269		5,953			5.350	5.553	AO	50,825	240,750	11/10/2004	04/15/2014
121899-DK-1	BURLINGTON NTHRN SANTA FE				1FE	1,133,084	.103 5020	1,117,100	1,079,303	1,103,010		(13,348)			7.330	6.020	JD	1,758	79,113	07/25/2001	06/23/2010
121899-AA-0	BURLINGTON NTHRN SANTA FE				1FE	2,375,036	.101 9970	2,323,908	2,278,409	2,318,332		(22,338)			7.420	6.360	MS	46,021	169,058	03/08/2001	03/23/2007
121899-AD-4	BURLINGTON NTHRN SANTA FE				1FE	2,325,052	.104 1350	2,395,466	2,300,347	2,317,998		(2,969)			6.230	6.060	JJ	143,312	143,312	10/25/2001	07/02/2018
121899-AL-6	BURLINGTON NTHRN SANTA FE				1FE	4,247,536	.102 7770	4,292,010	4,176,042	4,234,874		(6,470)			5.943	5.700	JJ	114,440	248,182	12/26/2003	01/15/2022
124857-AA-1	CBS CORP		LS		2FE	551,975	.101 0000	505,000	500,000	534,473		(2,715)			7.625	6.600	JJ	17,580	38,125	12/17/1998	01/15/2016
12489V-AB-2	CBRL GRP INC 0% CVT			1	4FE	250,313	.49 8750	249,375	500,000	238,401		(3,566)				(1,480)				09/18/2003	04/03/2007
12497T-9A-1	CB RICHARD ELLIS SVCS INC			2	3FE	1,000,000	.100 0310	1,000,310	1,000,000	1,000,000					6.860	6.860		1,906		12/14/2006	12/20/2013
125577-AS-5	CIT GRP INC				1FE	320,888	.99 5550	319,572	321,000	320,911		20			5.200	5.200	MN	2,689	16,692	10/27/2005	11/03/2010
125577-AS-5	CIT GRP INC		LS		1FE	4,677,362	.99 5550	4,658,178	4,679,000	4,677,706		297			5.200	5.200	MN	39,200	243,308	10/27/2005	11/03/2010
125581-AD-0	CIT GRP INC				1FE	2,992,260	.100 2200	3,006,600	3,000,000	2,998,420		1,642			5.500	5.560	MN	14,208	165,000	11/21/2002	11/30/2007
125581-AN-8	CIT GRP INC				1FE	347,081	.98 5750	345,013	350,000	349,036		1,040			3.650	3.960	MN	1,348	12,775	02/03/2005	11/23/2007
12626P-AE-3	CRH AMER INC				2FE	2,198,862	.97 3520	2,185,552	2,245,000	2,207,312		3,726			5.300	5.600	AO	25,155	112,493	08/09/2006	10/15/2013
126408-AP-8	CSX TRANS INC				2FE	2,084,490	.104 9990	1,994,981	1,900,000	2,045,008		(30,497)			6.750	5.720	MS	28,250	128,250	09/07/2005	03/15/2011
126408-AP-8	CSX TRANS INC		LS		2FE	645,095	.104 9990	617,394	588,000	632,876		(9,438)			6.750	4.720	MS	11,686	39,690	09/07/2005	03/15/2011
126408-GD-9	CSX TRANS INC				2FE	2,519,239	.99 8760	2,496,900	2,500,000	2,514,248		(1,779)			5.500	5.390	FA	57,292	137,500	12/15/2003	08/01/2013
126410-HR-3	CSX TRANS INC				1FE	4,043,440	.101 3490	4,053,960	4,000,000	4,011,250		(7,175)			6.380	6.170	JD	11,342	255,200	11/28/2001	06/15/2008
127210-AB-8	CADBURY SCHWEPES US FIN 144A				2FE	732,930	.96 5650	724,238	750,000	736,802		1,580			5.125	5.440	AO	9,609	38,438	06/24/2004	10/01/2013
141781-AR-5	CARGILL INC 144A				1FE	101,428	.94 2540	94,254	100,000	100,992		(132)			4.375	4.190	JD	365	4,375	06/23/2003	06/01/2013
141781-AS-3	CARGILL INC 144A				1FE	5,276,125	.96 5850	5,242,634	5,428,000	5,334,082		40,267			3.625	4.460	MS	63,949	196,765	07/15/2005	03/04/2009
14743R-AB-9	CASE CORP				3FE	501,250	.101 2500	506,250	500,000	501,099		(84)			7.250	7.210	JJ	16,715	36,250	01/05/2005	01/15/2016
14911R-AG-4	CATERPILLAR FINL SVCS CORP				1FE	99,740	.98 3440	98,344	100,000	99,864		51			4.500	4.550	JD	200	4,500	06/15/2004	06/15/2009
14912L-2D-2	CATERPILLAR FINL SVCS CORP				1FE	264,815	.99 1110	262,644	265,000	264,977		61			3.100	3.120	MN	1,058	8,215	04/22/2004	05/15/2007
152312-AG-9	CENTEX CORP				2FE	1,719,465	.107 8040	1,617,060	1,500,000	1,624,714		(26,516)			7.875	5.570	FA	49,219	118,125	02/18/2003	02/01/2011
152312-AH-7	CENTEX CORP				2FE	5,982,270	.106 8790	6,412,740	6,000,000	5,989,541		1,639			7.500	7.500	JJ	207,500	450,000	01/31/2002	01/15/2012
156700-AA-4	CENTURYTEL INC				2FE	2,532,555	.108 5960	2,443,410	2,250,000	2,470,556		(51,092)			8.375	5.470	AO	39,781	188,438	10/06/2005	10/15/2010
156700-AH-9	CENTURYTEL INC 4.75% CVT			1	2FE	1,032,500	.109 5000	1,095,000	1,000,000	1,027,515		(4,985)			4.750	4.010	FA	19,924	23,750	03/01/2006	08/05/2007
158916-AL-0	CLEAR CHANNEL COMM				2FE	236,021	.103 9660	239,122	230,000	231,766		(868)			8.000	7.540	MN	3,067	18,400	08/08/2001	11/01/2008
161175-AA-2	CHARTER COMM OPT 144A		LS		4FE	1,000,000	.103 8750	1,038,750	1,000,000	1,000,000					8.000	7.990	AO	13,556	80,000	04/20/2004	04/30/2012
161175-AD-6	CHARTER COMM OPT 144A			1	4FE	250,000	.104 3750	260,938	250,000	250,000					8.375	8.370	AO	3,548	20,938	04/20/2004	01/30/2014
16132N-AV-8	CHARTER ONE BANK				1FE	2,705,375	.105 5310	2,638,275	2,500,000	2,650,290		(23,778)			6.375	5.080	MN	20,365	159,375	07/30/2004	05/15/2012
162456-AM-9	CHATTEM INC			1	4FE	371,719	.98 5000	369,375	375,000	371,749		30			7.000	7.150	MS	8,750		12/08/2006	03/01/2014

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
172967-BP-5	CITIGROUP INC				1FE	160,571		152,171	150,000	156,926		(1,047)			5.625	4.680	FA	2,906	8,438	04/10/2003	08/27/2012	
172967-CS-8	CITIGROUP INC				1FE	4,022,720		4,024,960	4,000,000	4,022,720					5.648	5.610	FMAN	35,200	209,959	12/07/2005	11/05/2014	
172967-CS-8	CITIGROUP INC	LS			1FE	1,005,680		1,006,240	1,000,000	1,005,680					5.648	5.610	FMAN	8,800	52,490	12/07/2005	11/05/2014	
17453B-AH-4	CITIZENS COMM				3FE	2,389,240		2,332,890	2,254,000	2,332,816		(45,315)			7.625	5.340	FA	64,928	171,868	09/28/2005	08/15/2008	
17453B-AH-4	CITIZENS COMM	LS			3FE	2,399,860		2,567,835	2,481,000	2,461,813		10,161			7.625	8.090	FA	71,467	189,176	09/28/2005	08/15/2008	
17453B-AQ-4	CITIZENS COMM 144A				3FE	2,159,000		2,171,500	2,150,000	2,158,999		(1)			7.875	7.830	JJ	4,233		12/19/2006	01/15/2027	
184502-AC-6	CLEAR CHANNEL COMM				2FE	3,085,932		3,142,593	3,110,000	3,103,672		4,007			6.625	6.770	JD	9,157	206,038	01/28/2002	06/15/2008	
184502-AN-2	CLEAR CHANNEL COMM				2FE	2,475,725		2,476,075	2,500,000	2,488,581					4.625	5.080	JJ	53,316	115,625	10/06/2005	01/15/2008	
19587-AA-9	COLONIAL PARK LP (NAT CITY) PVT				1FE	1,629,480		1,564,015	1,555,000	1,608,530		(14,667)			7.300	6.400	DEC	8,397	227,030	12/05/2003	12/05/2014	
195889-AA-8	COLONIAL REALTY LP				2FE	3,091,170		3,038,130	3,000,000	3,090,903		(267)			6.050	5.630	MS	61,508		12/11/2006	09/01/2016	
20029P-AG-4	COMCAST CABLE COMM				2FE	5,483,565		5,419,305	4,500,000	5,346,070		(56,442)			8.875	6.360	MN	66,563	399,375	06/03/2004	05/01/2017	
200300-AN-1	COMCAST CORP				2FE	4,870,880		4,830,520	4,000,000	4,867,701		(3,179)			10.625	5.960	JD	195,972		12/19/2006	07/15/2012	
200339-AD-1	COMERICA BANK			1	1FE	2,530,345		2,551,628	2,500,000	2,497,159		(9,414)			7.125	6.710	JJ	14,844	178,125	12/04/2001	12/01/2008	
200340-AL-1	COMERICA BANK				1FE	1,966,520		1,886,860	2,000,000	1,974,490		2,416			4.800	4.980	MN	16,000	96,000	07/17/2003	05/01/2015	
20035C-AA-8	COMERICA BANK				1FE	1,996,540		2,005,620	2,000,000	1,997,248		291			5.700	5.720	JD	9,500	114,000	05/26/2004	06/01/2014	
204912-AQ-2	COMPUTER ASSOCIATES INC CVT				3FE	1,245,000		1,250,000	1,250,000	1,015,897		(106,642)			1.625	(8,640)	JD	576		12/13/2004	12/15/2009	
205887-AQ-5	CONAGRA FOODS INC (PUT 09)				2FE	5,241,400		5,315,400	5,000,000	5,210,110		(4,870)			6.700	6.330	FA	139,583	335,000	12/07/1998	08/01/2027	
205887-BA-9	CONAGRA FOODS INC				2FE	80,339		82,144	78,000	79,293		(229)			6.750	6.330	MS	1,550	9,383	10/09/2001	09/15/2011	
205887-BB-7	CONAGRA FOODS INC 144A				2FE	118,003		120,675	122,000	118,010		8			5.819	6.240	JD	197		12/21/2006	06/15/2017	
20660-AA-7	CONCORDIA PLACE APT LP (NAT CITY) PVT				1FE	2,972,116		2,832,596	2,856,000	2,944,146		(21,256)			6.900	6.000	OCT	44,812	197,064	10/10/2003	10/10/2014	
20822-AA-2	CONNIE JEAN CROSSING LP PVT				2FE	2,269,603		2,146,278	2,167,841	2,242,100		(21,134)			5.900	5.230	JAN	183,376		09/13/2005	01/01/2010	
209864-BN-6	CONSOLIDATED RAIL CORP				1FE	356,590		346,131	336,406	355,637		(5,159)			5.880	3.670	JJ	10,059	20,087	09/28/2005	07/01/2013	
21036P-AB-4	CONSTELLATION BRANDS INC SER B				3FE	2,930,000		2,995,925	2,930,000	2,930,000					8.000	7.990	FA	88,551	234,400	08/09/2001	02/15/2008	
210805-CB-1	CONTINENTAL AIRLINES INC SER 98-1A ETC				2FE	1,533,432		1,613,525	1,555,205	1,542,593		1,894			6.648	6.840	MS	30,443	103,390	05/20/1999	09/15/2017	
210805-CB-1	CONTINENTAL AIRLINES INC SER 99-1A ETC	LS			2FE	1,571,858		1,655,591	1,599,450	1,579,425		2,559			6.545	6.790	FA	43,328	104,684	10/10/2001	02/02/2019	
210805-DP-9	CONTINENTAL AIRLINES INC SER 02-1 G2				1FE	511,445		517,043	500,000	507,709		(912)			6.563	6.270	FMAN	4,193	32,815	05/29/2002	08/15/2013	
219023-AA-6	CORN PROD INTL INC				2FE	15,923,113		14,943,494	14,015,000	15,203,390		(380,977)			8.450	4.940	FA	447,431	1,057,518	07/19/2006	08/15/2009	
220027-AF-3	SIMON PPTY GRP INC 144A				1FE	21,237,055		23,285,575	21,500,000	21,358,915		15,930			7.180	7.300	MS	514,567	1,543,700	11/27/1996	09/01/2013	
22237L-HE-5	COUNTRYWIDE HOME LOAN SER H MTN				1FE	3,093,060		3,061,685	3,000,000	3,063,814		(25,535)			6.250	5.250	AO	39,583	187,500	11/02/2005	04/15/2009	
22237L-MY-5	COUNTRYWIDE HOME LOAN				1FE	497,685		498,939	495,000	496,696		(623)			5.625	5.470	JJ	12,891	27,844	01/27/2005	07/15/2009	
22237L-MY-5	COUNTRYWIDE HOME LOAN	LS			1FE	543,886		549,337	545,000	544,561		155			5.625	5.650	JJ	14,136	30,656	01/27/2005	07/15/2009	
22237L-PW-8	COUNTRYWIDE HOME LOAN				1FE	1,523,356		1,517,858	1,560,000	1,534,874		8,511			4.125	4.760	MS	18,948	64,350	08/17/2005	09/15/2009	
22237L-PW-8	COUNTRYWIDE HOME LOAN	LS			1FE	429,664		428,114	440,000	432,913		2,400			4.125	4.760	MS	5,344	18,150	08/17/2005	09/15/2009	
224044-AY-3	COX COMM INC				2FE	1,100,030		1,075,480	1,000,000	1,078,506		(17,962)			7.750	5.450	MN	12,917	77,500	10/12/2005	11/01/2010	
224050-AR-5	COX ENTP INC 144A				2FE	4,885,600		4,913,400	5,000,000	4,908,001		22,401			4.375	5.830	MN	36,458	109,375	08/29/2006	05/01/2008	
22541L-AB-9	CREDIT SUISSE FIRST BOSTON USA INC				1FE	1,113,506		1,104,320	1,088,000	1,106,919		(3,364)			6.125	5.690	MN	8,515	66,640	07/21/2004	11/15/2011	
22541L-AB-9	CREDIT SUISSE FIRST BOSTON USA INC	LS			1FE	4,367,704		4,478,180	4,412,000	4,387,136		4,245			6.125	6.245	MN	34,530	270,235	07/21/2004	11/15/2011	
22541L-AN-3	CREDIT SUISSE FIRST BOSTON USA INC	LS			1FE	3,961,560		3,960,000	4,000,000	3,973,458		10,094			4.700	4.990	JD	15,667	188,000	10/26/2005	06/01/2009	
226091-AF-3	CRESTAR FINL CORP			1	1FE	1,037,330		1,013,910	1,000,000	1,007,307		(6,640)			6.500	5.760	JJ	29,972	65,000	11/30/2001	01/15/2008	
22949-AF-3	CS FIRST BOSTON INC MTN PVT				1	3,000,000		3,425,670	3,000,000	3,000,000					8.500	8.500	AO	53,833	255,000	02/02/1993	02/15/2013	
23331A-AL-3	DR HORTON INC				2FE	2,005,028		2,037,500	2,000,000	2,001,389		(1,379)			8.500	8.410	AO	35,889	170,000	04/09/2003	04/15/2010	
233835-BA-4	DAIMLERCHRYSLER NA HLDG				2	4,992,500		5,018,800	5,000,000	4,993,566					5.875	5.910	MS	86,493	147,691	03/07/2006	03/15/2011	
235851-AD-4	DANAHER CORP 0% CVT 144A			1	1FE	1,521,500		2,656,250	2,500,000	1,758,500		43,352				2.510					03/15/2001	01/22/2021
235851-AF-9	DANAHER CORP 0% CVT				1	822,500		1,062,500	1,000,000	721,288		13,445				(6,850)					02/10/2005	01/22/2007
23918K-AE-8	DAVITA INC			1	4FE	498,828		501,250	500,000	499,001					6.625	6.126	MS	9,753	33,125	09/09/2005	03/15/2013	
242361-AB-9	DEAN FOODS CO				3FE	1,032,500		995,000	1,000,000	1,029,167		(1,818)			6.900	6.510	AO	14,567	69,000	01/26/2005	10/15/2017	
244199-BB-0	DEERE & CO				1FE	149,852		108,787	150,000	149,899		10			6.950	6.960	AO	1,911	10,425	04/10/2002	04/25/2014	
244217-BG-0	JOHN DEERE CAP CORP				1FE	2,173,080		2,140,280	2,000,000	2,151,843		(21,237)			7.000	5.310	MS	41,222	140,000	02/16/2006	03/15/2012	
24422E-PT-0	JOHN DEERE CAP CORP				1FE	4,127,228		98,249	4,200,000	4,146,085		18,857			4.400	4.940	JJ	85,213	184,800	01/10/2006	07/15/2009	
245085-AB-1	DEL LABS INC			1	4FE	200,000		103,750	200,000	200,000					10.371	10.370	FMAN	3,457	5,244	08/17/2006	11/01/2011	
251591-AH-6	DEVELOPERS DIVERS REALTY				2FE	298,752		290,541	300,													

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
254687-AU-0	DISNEY WALT CO 2.125% CVT			1	1FE	1,553,690	121.5000	1,761,750	1,450,000	1,488,626		(30,059)			2.125	0.030	AO	6,590	30,813	12/10/2004	04/15/2008
256605-AN-6	DOLE FOODS CO			1	4FE	503,750	95.2500	476,250	500,000	502,625		(948)			7.250	7.010	JD	1,611	36,250	09/15/2005	06/15/2009
257867-AK-7	DONNELLEY & SONS				2FE	1,938,820	96.2600	1,925,200	2,000,000	1,962,202		15,596			3.750	4.640	AO	18,750	75,000	06/23/2005	04/01/2009
257867-AP-6	DONNELLEY & SONS				2FE	314,245	97.8830	308,331	315,000	314,420		166			4.950	5.010	MN	1,992	15,593	12/13/2005	05/15/2010
260543-BL-6	DOW CHEM				1FE	329,294	102.7990	346,433	337,000	332,927		846			6.125	6.460	FA	8,601	20,641	04/15/2002	02/01/2011
260543-BL-6	DOW CHEM		LS		1FE	159,598	102.7990	167,562	163,000	161,211		372			6.125	6.430	FA	4,160	9,984	04/15/2002	02/01/2011
260543-BP-7	DOW CHEM				1FE	707,355	100.7880	755,910	750,000	735,876		6,542			5.750	6.790	JD	1,917	43,125	01/17/2002	12/15/2008
26439R-AH-9	DUKE CAP LLC				2FE	1,193,340	116.2550	1,162,550	1,000,000	1,185,037		(8,303)			8.000	5.910	AO	20,000	80,000	02/09/2006	10/01/2019
26439X-AB-9	DUKE ENERGY FIELD SVCS				2FE	3,248,670	107.5640	3,226,920	3,000,000	3,114,775		(27,159)			7.875	6.660	FA	88,594	236,250	03/30/2001	08/16/2010
26439X-AD-5	DUKE ENERGY FIELD SVCS				2FE	1,003,060	104.5650	1,045,650	1,000,000	1,001,578		(325)			6.875	6.830	FA	28,646	68,750	03/26/2001	02/01/2011
26441Y-AC-1	DUKE REALTY CORP				2FE	6,030,383	105.8480	5,774,008	5,455,000	5,880,681		(118,926)			7.750	4.800	MN	54,020	385,756	11/09/2006	11/15/2009
26441Y-AD-9	DUKE REALTY CORP				2FE	2,534,000	105.5510	2,638,775	2,500,000	2,518,587		(3,710)			6.950	6.740	MS	51,160	173,750	04/03/2002	03/15/2011
26441Y-AE-7	DUKE REALTY CORP				2FE	512,510	99.5060	497,530	500,000	508,156		(2,444)			5.250	4.660	JJ	26,250	112,104	02/28/2005	01/15/2010
26483E-AC-4	DUN & BRADSTREET CORP				1FE	3,989,640	100.2510	4,010,040	4,000,000	3,991,117		1,477			5.500	5.560	MS	64,778	110,611	03/09/2006	03/15/2011
26874Q-AA-8	ENSCO INTL INC				2FE	2,462,152	101.2040	2,418,776	2,390,000	2,422,865		(36,136)			6.750	5.100	MN	20,614	161,325	09/28/2005	11/15/2007
268766-BN-1	EOP OPER LP				2FE	1,589,985	110.1860	1,652,790	1,500,000	1,541,969		(9,939)			8.100	7.200	FA	50,625	121,500	04/17/2001	08/01/2010
268766-BW-1	EOP OPER LP				2FE	9,229,000	107.9970	9,179,745	8,500,000	8,959,646		(75,804)			6.750	5.520	FA	216,750	573,750	12/29/2003	02/15/2012
268766-CB-6	EOP OPER LP				2FE	1,995,360	99.3030	1,986,060	2,000,000	1,996,933		732			4.650	4.690	AO	23,250	93,000	10/04/2004	10/01/2010
26882P-AE-2	ERAC USA FIN CO 144A				2FE	808,841	100.3940	798,132	795,000	799,285		(9,556)			6.750	5.260	MN	6,894	53,663	02/16/2006	05/15/2007
26882P-AK-8	ERAC USA FIN CO 144A				2FE	2,880,400	106.6140	2,665,350	2,500,000	2,717,944		(67,162)			7.950	4.750	JD	8,833	198,750	06/24/2004	12/15/2009
26882P-AQ-5	ERAC USA FIN CO 144A				2FE	746,368	102.5030	717,521	700,000	712,941		(8,270)			7.350	6.000	JD	2,287	51,450	07/08/2002	06/15/2008
26884A-AM-5	ERP OPER LP				1FE	4,836,060	105.8930	5,029,918	4,750,000	4,795,544		(9,212)			6.950	6.680	MS	109,125	330,125	11/16/2001	03/02/2011
26884A-AR-4	ERP OPER LP				1FE	1,742,003	98.3820	1,721,685	1,750,000	1,745,872		1,547			4.750	4.850	JD	3,694	83,125	06/02/2004	06/15/2009
27743Z-AC-4	EASTMAN CHEM (PUT 06)				2FE	310,179	108.6710	326,013	300,000	309,038		(250)			7.625	7.310	JD	1,017	22,875	07/11/2001	06/15/2024
27876G-AY-4	ECHOSTAR DBS CORP				3FE	422,148	97.5000	414,375	425,000	422,562		233			6.625	6.720	AO	7,039	28,156	06/03/2005	10/01/2014
285661-AF-1	ELECTRONIC DATA SYS 3.875% CVT			1	2FE	453,150	106.1250	477,563	450,000	452,157		(559)			3.875	3.720	JJ	8,089	17,438	03/01/2005	07/15/2010
29266R-GQ-1	ENERGIZER HLDGS INC SER B PVT				2	3,000,000	97.4960	2,924,896	3,000,000	3,000,000					4.980	4.980	MS	38,180	149,400	09/27/2005	09/29/2010
293791-AB-5	ENTERPRISE PROD OPER				2FE	5,639,362	106.6440	5,812,098	5,450,000	5,548,031		(20,128)			7.500	6.980	FA	170,313	408,750	09/25/2001	02/01/2011
293791-AN-9	ENTERPRISE PROD OPER LP				2FE	1,486,796	98.2130	1,463,374	1,490,000	1,487,232		343			5.600	5.620	AO	17,646	83,440	12/19/2005	10/15/2014
293791-AN-9	ENTERPRISE PROD OPER LP		LS		2FE	2,018,310	98.2130	1,964,260	2,000,000	2,015,658		(1,575)			5.600	5.470	AO	23,644	112,000	12/19/2005	10/15/2014
294752-AA-8	EQUITY ONE INC				2FE	3,947,124	96.2020	3,949,092	4,105,000	3,970,589		22,951			3.875	5.410	AO	33,605	92,419	07/31/2006	04/15/2009
294752-AC-4	EQUITY ONE INC				2FE	992,770	100.5950	1,005,950	1,000,000	993,191		421			6.000	6.090	MS	17,667	30,833	03/07/2006	09/15/2016
299808-AB-1	EVEREST REINS HLDG				1FE	4,583,052	107.0000	4,312,100	4,030,000	4,454,747		(114,804)			8.750	5.130	MS	103,828	352,625	01/12/2006	03/15/2010
299808-AD-7	EVEREST REINS HLDG				1FE	1,996,620	97.9330	1,958,660	2,000,000	1,997,232		279			5.400	5.420	AO	22,800	108,000	10/06/2004	10/15/2014
302569-AA-6	FPL ENERGY VIRGINIA FDG 144A				2FE	2,006,264	106.5060	2,136,792	2,006,264	2,006,264					7.520	7.520	JD	75,855	150,871	07/19/2001	06/30/2019
31188B-AC-8	FASTENTECH INC			1	4FE	371,821	105.2500	352,588	335,000	357,190		(8,923)			11.500	8.130	MN	6,421	38,525	04/25/2005	05/01/2007
31331F-AA-9	FEDEX CORP 1993 PASS THRU TR SER A1				2FE	382,176	99.9240	364,458	364,735	372,981		(12,765)			8.040	4.860	MN	3,177	29,325	09/28/2005	11/22/2007
31331F-AC-5	FEDEX CORP 1993 PASS THRU TR SER B1				2FE	524,912	99.9070	512,683	513,161	522,413		(7,812)			6.680	4.810	JJ	17,140	34,279	09/28/2005	01/01/2008
31331F-AH-4	FEDEX CORP 1994 PASS THRU TR SER A2				2FE	431,448	101.3610	417,749	412,139	424,457		(12,434)			7.890	4.860	MS	8,852	32,518	09/28/2005	09/23/2008
31331F-AS-0	FEDEX CORP 1996 PASS THRU TR SER B1				2FE	560,565	106.8100	607,771	569,021	565,296		687			7.390	7.610	JJ	17,638	42,051	03/20/1997	01/30/2013
31410H-AH-4	FEDERATED DEPT STORES				2FE	1,876,643	108.0000	1,890,000	1,750,000	1,843,108		(5,944)			7.450	6.730	JJ	60,117	130,375	12/05/2002	07/15/2017
31410H-AT-8	FEDERATED DEPT STORES				2FE	233,190	101.6260	213,415	210,000	217,569		(4,290)			6.625	4.350	MS	4,638	13,913	02/12/2003	09/01/2008
314275-AA-6	FEDERATED RETAIL HLDG		LS		2FE	749,490	99.8440	748,830	750,000	749,494		4			5.900	5.900	JD	3,933		11/17/2006	12/01/2016
31428X-AP-1	FEDEX CORP				2FE	4,987,450	100.3800	5,019,000	5,000,000	4,989,037		1,587			5.500	5.590	FA	109,236		08/03/2006	08/15/2009
31746*-BF-0	FINL FED CREDIT INC SER A PVT				2	5,000,000	99.2310	4,961,582	5,000,000	5,000,000					5.450	5.450	MS	74,181	136,250	02/28/2006	03/23/2011
32055R-AG-2	FIRST INDUS LP				2FE	2,087,300	106.4120	2,128,240	2,000,000	2,046,774		(9,339)			7.375	6.720	MS	43,431	147,500	01/14/2002	03/15/2011
32055R-AH-0	FIRST INDUS LP				2FE	3,263,302	104.7630	3,410,036	3,410,036	3,260,203		(815)			6.875	6.830	AO	47,243	223,781	07/08/2002	04/15/2012
32055R-AH-0	FIRST INDUS LP		LS		2FE	4,730,433	104.7630	4,971,004	4,745,000	4,736,084		1,355			6.875	6.910	AO	68,868	326,219	07/08/2002	04/15/2012
320809-AA-4	FIRST MA BANK				1FE	3,589,705	108.7120	3,804,920	3,500,000	3,548,279		(8,887)			7.625	7.250					



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
361582-AD-1	GEICO CORP.				1FE	1,212,170		1,178,690	1,000,000	1,205,599		(6,571)			7.350	5.440	JJ	33,892	36,750	02/09/2006	07/15/2023
36720H-AA-7	GAS TRANSMISSION NW CORP PVT SER A				1	2,500,000		2,442,830	2,500,000	2,500,000					4.640	4.640	JD	9,667	116,000	05/25/2005	06/01/2010
369604-AV-9	GE CO.				1FE	164,383		163,169	165,000	164,590		56		5.000	5.040	FA	3,438	8,250	01/23/2003	02/01/2013	
369622-CN-5	GE CAP CORP.				1FE	354,657		303,792	300,000	306,319		(15,918)		8.750	3.240	MN	2,917	26,250	11/05/2003	05/21/2007	
370425-RP-7	GMAC LLC				3FE	508,750		523,335	500,000	506,676		(1,872)		7.750	7.250	JJ	17,438	38,750	11/04/2005	01/19/2010	
370425-RU-6	GMAC LLC				3FE	259,983		259,983	250,000	260,580		(2,169)		7.250	6.080	MS	5,991	18,125	08/13/2004	03/02/2011	
370425-RX-0	GMAC LLC				3FE	1,012,460		1,025,700	1,000,000	1,006,961		(1,222)		6.875	6.700	MS	20,243	68,750	10/04/2001	09/15/2011	
372470-AD-8	GENWORTH FINL INC.				1FE	5,055,200		4,950,950	5,000,000	5,035,925		(13,559)		4.750	4.430	JD	10,556	237,500	07/14/2005	06/15/2009	
38141G-AA-2	GOLDMAN SACHS GRP INC.				1FE	2,717,064		2,601,648	2,520,000	2,643,577		(48,374)		6.650	4.440	MN	21,413	167,580	06/14/2005	05/15/2009	
38141G-AA-2	GOLDMAN SACHS GRP INC.	L.S.			1FE	517,536		495,552	480,000	503,539		(9,214)		6.650	4.440	MN	4,079	31,920	06/14/2005	05/15/2009	
38141G-CN-4	GOLDMAN SACHS GRP INC.				1FE	153,505		100,200	150,000	152,597		(264)		5.500	5.220	MN	1,054	8,250	04/24/2003	11/15/2014	
38142H-BP-9	GOLDMAN SACHS GRP INC MTN PVT				2FE	2,000,000		1,131,817	2,000,000	2,000,000				8.450	8.450	MN	21,594	169,000	01/14/1993	01/22/2013	
382388-AM-8	GOODRICH CORP.				2FE	6,085,163		5,878,685	5,750,000	5,962,204		(82,447)		6.600	4.930	MN	48,492	379,500	11/09/2005	05/15/2009	
382388-AP-1	GOODRICH CORP.				2FE	1,735,560		1,656,510	1,500,000	1,673,210		(24,123)		7.625	5.330	JD	5,083	114,375	04/13/2004	12/15/2012	
395384-AE-0	GREENPOINT FINL CORP				2FE	5,276,010		5,311,515	5,500,000	5,414,488		56,748		3.200	4.330	JD	12,222	176,000	08/04/2004	06/06/2008	
397528-AB-6	GREGG APPLIANCES			1	4FE	91,750		95,500	100,000	92,032		282		9.000	10.820	FA	3,750		09/13/2006	02/01/2013	
404119-AS-8	HCA INC 144A			1	4FE	80,000		85,500	80,000	80,000				9.125	9.120	MN	892		11/09/2006	11/15/2014	
404132-AB-8	HCC INS HCC 1.3% CVT			1	1FE	2,000,000		2,840,000	2,000,000	2,000,000				1.300	1.300	AO	6,572	26,000	03/25/2003	04/01/2023	
40426W-AR-2	HRPT PPTYS TRUST			1	2FE	2,293,240		2,319,188	2,250,000	2,286,748		(3,076)		6.250	6.000	FA	53,125	140,625	09/21/2004	02/15/2016	
40429C-AA-0	HSBC FIN CORP				1FE	1,965,545		2,090,000	2,000,000	1,980,988		3,602		6.750	7.000	MN	17,250	135,000	07/08/2002	05/15/2011	
40521H-AE-8	HAIGHTS CROSS COMM			1	5FE	47,813		63,125	1,166	48,978		75,000		11.090	14.830	FA			11/09/2006	08/15/2011	
406216-AM-3	HALLIBUTON CO CVT			1	2FE	2,074,729		1,691,250	1,625,000	1,845,059		(140,149)		3.125	(5.900)	JJ	23,553	48,828	05/04/2006	07/15/2008	
41011W-BJ-8	JOHN HANCOCK GLOB FDG II 144A				1FE	2,984,910		2,971,749	3,000,000	2,988,809		1,073		5.250	5.300	FA	55,125	157,500	02/10/2003	02/25/2015	
413627-AQ-3	HARRAHS OPER CO INC.				3FE	3,276,416		3,136,480	3,200,000	3,252,942		(13,526)		5.500	4.970	JJ	88,000	176,000	03/14/2005	07/01/2010	
421915-EH-8	HEALTH CARE PPTYS				2FE	3,392,112		3,354,168	3,400,000	3,392,193		81		5.650	5.690	JD	14,408		11/29/2006	12/15/2013	
421946-AE-4	HEALTHCARE REALTY TRUST				2FE	8,953,560		9,761,130	9,000,000	8,974,947		4,647		8.125	8.200	MN	121,875	731,250	05/10/2001	05/01/2011	
421946-AF-1	HEALTHCARE REALTY TRUST				2FE	1,989,960		1,908,340	2,000,000	1,992,236		862		5.125	5.180	AO	25,625	102,500	03/25/2004	04/01/2014	
42217J-BE-8	HEALTH CARE PPTY INV INC.				2FE	2,489,175		2,429,207	2,500,000	2,491,724		1,986		4.875	4.970	MS	35,885	121,536	09/13/2005	09/15/2010	
42217K-AH-9	HEALTH CARE REIT INC.				2FE	4,849,676		4,740,723	4,701,000	4,752,796		(80,269)		7.500	5.640	FA	133,208	352,575	09/28/2005	08/15/2007	
42217K-AL-0	HEALTH CARE REIT INC.				2FE	2,084,090		1,995,820	2,000,000	2,063,736		(7,469)		6.000	5.430	MN	15,333	120,000	02/05/2004	11/15/2013	
42218S-AA-6	HEALTH CARE SVCS CORP 144A				1FE	4,168,665		4,342,440	4,000,000	4,101,524		(19,792)		7.750	7.020	JD	13,778	310,000	05/08/2003	06/15/2011	
422317-AC-1	HEARST ARGYLE TELEVISION				2FE	9,916,451		10,212,580	9,800,000	9,884,075		(4,966)		7.000	6.880	JJ	316,322	686,000	08/12/1998	01/15/2018	
423328-BW-4	HELLER FINL INC.				1FE	106,696		95,147	90,000	98,760		(2,876)		7.375	3.710	MN	1,125	6,638	02/24/2004	11/01/2009	
432848-AU-3	HILTON HOTELS CORP.				3FE	3,765,825		3,587,500	3,500,000	3,634,550		(92,869)		7.625	4.690	MN	34,101	266,875	07/21/2005	05/15/2008	
432848-AX-7	HILTON HOTELS CORP.				3FE	1,173,660		1,060,000	1,000,000	1,135,631		(19,293)		7.625	4.950	JD	6,354	76,250	12/20/2004	12/01/2012	
432848-AZ-2	HILTON HOTELS CORP 3.375% CVT			1	3FE	2,058,133		1,577,500	1,800,000	1,921,885		(76,125)		3.375	(1.830)	AO	12,994	54,405	06/14/2006	04/15/2008	
44106M-AA-0	HOSPITALITY PPTYS				2FE	4,183,680		4,063,480	4,000,000	4,091,202		(74,150)		7.000	4.960	MS	93,333	280,000	09/28/2005	03/01/2008	
44106M-AE-2	HOSPITALITY PPTYS			1	2FE	7,000,000		104,473	7,000,000	7,000,000				6.850	6.840	JJ	221,103	479,500	06/27/2002	01/15/2012	
44106M-AF-9	HOSPITALITY PPTYS			1	2FE	2,897,393		3,050,926	2,903,059	2,903,059		1,525		6.750	6.830	FA	196,763		01/16/2003	02/15/2013	
44108E-BA-5	HOST MARRIOTT LP			1	3FE	750,000		750,938	750,000	750,000				6.750	6.740	JD	4,219	33,328	08/21/2006	06/01/2016	
441812-GM-0	HOUSEHOLD FIN CORP.	L.S.			1FE	1,618,350		1,629,450	1,500,000	1,554,865		(13,289)		8.000	6.810	JJ	55,333	120,000	06/12/2001	07/15/2010	
441812-JW-5	HOUSEHOLD FIN CORP.				1FE	5,936,660		6,274,080	6,000,000	5,964,195		6,136		6.375	6.520	AO	80,750	382,500	12/13/2001	10/15/2011	
441818-DH-8	HUDSON UNITED BANK				1FE	5,943,004		5,827,522	5,455,000	5,883,848		(59,157)		7.000	5.290	MN	48,792	381,850	02/08/2006	05/15/2012	
446430-FG-3	HUNTINGTON NATL BANK				1FE	292,200		291,499	300,000	297,635		1,651		3.125	3.125	MN	1,198		07/22/2003	05/15/2008	
447010-AH-5	HUNTSMAN INTL LLC 144A	L.S.		1	4FE	399,000		397,000	400,000	399,088		88		8.375	8.410	JJ	14,750		10/31/2006	01/01/2015	
448574-AA-1	HYATT EQUITIES LLC 144A				2FE	11,618,070		11,507,559	11,460,000	11,489,777		(62,962)		6.875	6.270	JD	35,050	787,875	09/28/2005	06/15/2007	
449669-AK-6	IMC GLOB INC.				4FE	1,046,962		92,000	1,060,000	1,048,558		222		7.300	7.400	JJ	35,681	77,380	03/11/1998	01/15/2028	
44981W-AG-5	ING SEC LIFE INST FUND 144A				1FE	1,999,020		1,937,965	2,000,000	1,999,288		82		4.875	4.880	FA	36,833	97,500	01/27/2004	02/15/2014	
44981W-AJ-9	ING SEC LIFE INST FUND 144A				1FE	244,829		237,948	245,000	244,896		31		4.250	4.260	JJ	4,801	10,413	02/17/2005	01/15/2010	
45031U-AB-7	ISTAR FINL INC.				2FE	4,048,760		4,050,160	4,000,000	4,039,147		(8,591)		6.000	5.720	JD	10,667	240,000	11/01/2005	12/15/2010	
45031U-AF-8	ISTAR FINL INC.				2FE	1,794,978		1,779,930	1,800,000	1,796,968		1,382		4.875	4.960	JJ	40,463	87,750	07/19/2005	01/15/2009	
45031U-AR-2	ISTAR FINL INC.				2FE	382,842		384,149	1,552	385,433		395,000		5.150	5.9						

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
465917-AB-8	JDN REALTY CORP				2FE	11,409,890	100.4190	11,548,185	11,500,000	11,515,685		(26,318)			6.950	6.680	FA	333,021	799,250	09/28/2005	08/01/2007
46625H-AH-3	JP MORGAN CHASE				1FE	1,775,043	101.5000	1,725,500	1,700,000	1,751,957		(23,086)			6.500	4.900	JJ	50,953	110,500	01/05/2006	01/15/2009
46625H-AT-7	JP MORGAN CHASE				1FE	102,373	101.7700	101,770	100,000	101,631		(224)			5.750	5.420	JJ	2,875	5,750	09/04/2003	01/02/2013
46625H-DC-1	JP MORGAN CHASE				1FE	2,958,680	100.2820	2,966,342	2,958,000	2,958,680					5.543	5.450	JAJO	34,619	149,581	12/07/2005	01/17/2011
46625H-DC-1	JP MORGAN CHASE	LS			1FE	2,042,470	100.2820	2,047,758	2,042,000	2,042,470					5.543	5.450	JAJO	23,898	103,260	12/07/2005	01/17/2011
466313-AB-9	JABIL CIRCUIT INC				2FE	9,846,404	99.2920	9,338,413	9,405,000	9,707,447		(76,601)			5.875	4.870	JJ	254,803	552,544	04/01/2005	07/15/2010
478165-AE-3	JOHNSON SC & SON INC 144A				2FE	98,093	97.1410	97,141	100,000	98,575		199			5.000	5.280	JD	222	5,000	06/24/2004	12/15/2012
47926P-AB-2	JOHNSON DIVERSEY HOLD INC			1	5FE	172,000	96.5000	193,000	200,000	179,057		7,057			12.220	12.220	MN			08/25/2006	05/15/2013
482732-AE-4	K2 CORP			1	4FE	582,875	101.0000	575,700	570,000	580,287		(1,392)			7.375	6.960	JJ	21,019	18,438	11/07/2006	07/01/2012
489170-AB-6	KENNAMETAL INC				2FE	8,080,886	105.3080	7,692,749	7,305,000	7,952,570		(99,941)			7.200	5.300	JD	23,399	525,960	10/18/2005	06/15/2012
49228R-AC-7	KERN RIVER FDG CORP 144A				1FE	116,495	105.2920	120,518	114,461	116,500		(211)			6.676	6.390	MON	658	7,771	06/07/2002	07/31/2016
49306C-AD-3	KEY BANK NA				1FE	3,288,960	106.0460	3,181,399	3,000,000	3,189,669		(40,647)			7.000	5.250	FA	87,500	210,000	06/09/2004	02/01/2011
49306C-AH-4	KEY BANK NA				1FE	1,505,340	101.8930	1,528,399	1,500,000	1,504,333		(451)			5.800	5.750	JJ	43,500	87,000	06/16/2004	07/01/2014
49446Q-AX-9	KIMCO REALTY CORP				2FE	6,820,573	97.6930	6,775,010	6,935,000	6,873,421		36,661			3.950	4.530	AO	68,483	273,933	07/18/2005	08/05/2008
494550-AG-1	KINDER MORGAN ENERGY PTNRS				2FE	2,733,110	106.6260	2,932,215	2,750,000	2,739,025		2,383			7.500	7.620	MN	34,375	206,250	03/27/2001	11/01/2010
494550-AK-2	KINDER MORGAN ENERGY PTNRS				2FE	278,665	106.1560	265,390	250,000	267,786		(2,876)			7.125	5.530	MS	5,245	17,813	11/13/2002	03/15/2012
50075N-AL-8	KRAFT FOODS INC				1FE	1,782,910	98.7360	1,732,817	1,755,000	1,776,056		(2,617)			5.250	5.030	AO	23,066	92,138	07/09/2004	10/01/2013
50075N-AM-6	KRAFT FOODS INC				1FE	6,448,372	96.9940	6,430,702	6,630,000	6,498,957		41,636			4.125	4.870	MN	37,248	273,488	10/13/2005	11/12/2009
50075N-AM-6	KRAFT FOODS INC	LS			1FE	99,513	96.9940	96,994	100,000	99,709		94			4.125	4.230	MN	561	4,125	10/13/2005	11/12/2009
501044-BR-1	KROGER CO				2FE	1,089,240	103.8270	1,038,270	1,000,000	1,057,672		(22,043)			7.250	4.690	JD	6,042	72,500	07/14/2005	06/01/2009
501044-CA-7	KROGER CO				2FE	1,058,780	104.6550	1,046,550	1,000,000	1,047,268		(9,603)			6.800	5.530	AO	17,000	68,000	10/12/2005	04/01/2011
50540R-AF-9	LABORATORY CORP OF AMER				2FE	393,866	98.3100	388,325	395,000	393,959		88			5.625	5.660	JD	1,003	22,280	12/09/2005	12/15/2015
505862-AE-2	LAFARGE N AMER CORP				2FE	2,450,603	105.5210	2,638,025	2,500,000	2,468,294		3,710			6.875	7.120	JD	7,639	171,875	01/11/2002	07/15/2013
524908-CN-0	LEHMAN BROS HLDGS				1FE	572,465	107.9720	539,860	500,000	545,335		(11,130)			7.875	5.100	FA	14,875	39,375	06/15/2004	08/15/2010
52517P-SZ-5	LEHMAN BROS HLDGS				1FE	1,547,640	102.3750	1,535,632	1,500,000	1,539,888		(2,614)			5.875	5.540	MN	11,260	88,125	11/03/2003	11/15/2017
52517P-VU-2	LEHMAN BROS HLDGS				1FE	364,205	96.6180	352,656	365,000	364,604		170			3.600	3.650	MS	3,951	13,140	10/20/2004	03/13/2009
526057-AB-0	LENNAR CORP				2FE	2,134,360	104.1070	2,082,140	2,000,000	2,089,425		(37,868)			7.625	5.400	NS	50,833	152,500	10/18/2005	03/01/2009
526057-AR-5	LENNAR CORP				2FE	4,995,850	97.7380	4,886,900	5,000,000	4,996,490		640			5.125	5.140	AO	64,063	128,125	04/03/2006	10/01/2010
531172-AA-2	LIBERTY PPTY LP				2FE	14,879,295	109.5820	14,793,570	13,500,000	14,153,400		(155,727)			8.500	6.940	FA	478,125	1,147,400	08/17/2001	08/01/2010
53117C-AC-6	LIBERTY PPTY LP				2FE	56,170	100.5470	50,274	50,000	50,932		(1,451)			7.250	4.170	FA	1,369	3,625	02/28/2003	08/15/2007
53117C-AF-9	LIBERTY PPTY LP				2FE	1,468,890	106.4680	1,597,020	1,500,000	1,483,992		3,128			7.250	7.550	MS	32,021	108,750	05/24/2001	03/15/2011
532716-AL-1	LIMITED BRANDS INC				2FE	2,988,900	95.0120	2,850,360	3,000,000	2,990,873		919			5.250	5.290	MN	26,250	157,500	10/19/2004	11/01/2014
534187-AN-9	LINCOLN NATL CORP				1FE	500,985	99.8100	499,050	500,000	500,362		(623)			5.250	5.080	JD	1,167	26,250	02/16/2006	06/15/2007
534187-AP-4	LINCOLN NATL CORP				1FE	3,423,610	95.5030	3,342,605	3,500,000	3,439,112		6,944			4.750	5.040	FA	62,806	166,250	11/09/2004	02/15/2014
538021-AM-8	LITTON INDUS INC				2FE	5,769,724	106.5080	5,439,364	5,107,000	5,567,476		(151,699)			8.000	4.520	AO	86,252	408,560	09/13/2005	10/15/2009
539830-AP-4	LOCKHEED MARTIN CORP VAR% CVT			1	2FE	940,500	132.7010	1,194,309	900,000	927,810		(8,131)			5.123	3.150	FMAN	6,149	42,589	02/10/2005	08/15/2008
540424-AN-8	LOEWS CORP				1FE	1,244,000	97.4320	1,217,900	1,250,000	1,245,099		403			5.250	5.300	MS	19,323	65,625	03/26/2004	03/15/2016
548661-AK-3	LOWES CO INC				1FE	2,233,360	106.8720	2,137,440	2,000,000	2,229,045		(4,315)			6.500	5.590	MS	38,278	130,000	02/16/2006	03/15/2009
548661-CG-0	LOWES CO INC 0.861% CVT			1	1FE	2,090,000	108.2500	2,165,000	2,000,000	1,769,771		(106,529)			12.220	(7.320)	AO			12/22/2004	04/19/2007
549271-AD-6	LUBRIZOL CORP				2FE	1,421,765	98.0940	1,410,592	1,438,000	1,427,397		3,520			4.625	4.910	AO	16,627	66,508	05/23/2005	10/01/2009
549271-AE-4	LUBRIZOL CORP				2FE	560,367	97.4870	541,053	555,000	559,663		(474)			5.250	5.360	AO	7,653	30,525	05/23/2005	10/01/2014
552078-AR-8	LYONDELL CHEM CO			1	3FE	1,105,406	107.5000	1,110,000	1,120,000	1,110,040		1,227			11.125	11.360	JJ	57,454	124,600	10/30/2002	07/15/2012
55259P-AB-2	MARSHALL & LISLEY BANK				1FE	2,344,562	104.3900	2,296,584	2,200,000	2,322,898		(21,664)			6.375	5.010	MS	46,750	140,250	01/12/2006	09/01/2011
55263E-CE-3	MBNA CORP				1FE	2,484,375	109.6780	2,741,952	2,490,000	2,490,368		1,460			7.500	7.590	MS	55,208	187,500	03/20/2002	03/15/2012
55263E-CK-9	MBNA CORP				1FE	2,495,525	99.2390	2,480,998	2,500,000	2,497,370		1,491			4.625	4.680	MS	34,045	115,625	10/06/2005	09/15/2008
552845-AF-6	MGIC INV CORP				1FE	639,790	100.0790	635,502	635,000	635,252		(1,199)			6.000	5.790	MS	11,252	38,100	11/22/2002	03/15/2007
554480-AB-2	MACK CALI REALTY LP				2FE	2,498,400	103.2670	2,581,675	2,500,000	2,499,544		185			7.250	7.250	MS	53,368	181,250	03/12/1999	03/15/2009
554480-AJ-5	MACK CALI REALTY LP				2FE	991,880	96.7030	967,030	1,000,000	993,822		700			5.125	5.230	FA	19,361	51,250	01/29/2004	02/15/2014
554480-AL-0	MACK CALI REALTY LP				2FE	997,900	98.3740	998,437	1,000,000	998,437		426			5.050	5.026	AO	10,661	5		

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
571900-AZ-2	MARRIOTT INTL INC.				2FE	2,713,187	.98	2,639,301	2,685,000	2,711,684		(1,502)			5.810	5.660	MN	22,100	155,999	05/09/2006	11/10/2015
574599-AZ-9	MASCO CORP.				2FE	2,516,250	.99	2,481,800	2,500,000	2,505,052		(7,857)			4.625	4.290	FA	43,681	115,625	07/15/2005	08/15/2007
577778-AP-8	MAY DEPT STORES CO.				2FE	1,510,632	.114	1,554,648	1,374,648	1,318,142		(25,662)			10.625	7.610	MN	21,250	127,500	07/26/1996	11/01/2010
577778-BP-7	MAY DEPT STORES CO.				2FE	174,807	.101	149,440	150,000	154,707		(5,777)			7.900	3.810	AO	2,502	11,850	04/30/2003	10/15/2007
581550-AA-1	MCKESSON CORP.				2FE	5,371,700	.109	5,369,300	5,000,000	5,229,805		(37,586)			7.750	6.640	FA	161,458	387,500	12/05/2002	02/01/2012
584050-AC-6	MEDCO HEALTH SOL INC.				2FE	7,000,906	.101	7,125,000	6,350,000	6,843,128		(59,603)			7.250	5.810	FA	173,973	460,375	05/06/2004	08/15/2013
584699-AF-9	MEDIMMUNE INC 1.375% CVT 144A			1	2FE	500,000	.113	500,000	500,000	500,000				1.375	(1,300)	JJ	3,514		06/23/2006	07/15/2011	
585055-AK-2	MEDTRONIC INC 1.625% CVT 144A				1FE	499,375	.106	625,000	500,000	499,435		60			1.625	1.640	AO	1,738	3,995	04/13/2006	04/15/2013
585515-AD-1	MELLON FDG CORP				1FE	154,041	.97	145,875	150,000	152,986		(305)			5.000	4.690	JD	625	7,500	04/10/2003	12/01/2014
589331-AK-3	MERCK & CO INC.				1FE	99,124	.95	95,252	100,000	99,259		72			4.750	4.860	MS	1,583	4,750	02/14/2005	03/01/2015
58983*-DY-2	US WEST COMM PVT				3	1,309,183	.112	1,335,000	1,309,183	1,309,183					8.750	8.750	JJ	57,277	114,554	11/20/1991	11/01/2012
59001A-AH-5	MERITAGE CORP.			1	3FE	99,500	.98	98,500	100,000	99,602		40			7.000	7.070	MN	1,167	7,000	09/08/2004	05/01/2014
59001A-AH-5	MERITAGE CORP.	LS		1	3FE	99,500	.98	98,500	100,000	99,602		40			7.000	7.070	MN	1,167	7,000	09/08/2004	05/01/2014
590188-JF-6	MERRILL LYNCH & CO.				1FE	362,852	.107	593,000	330,000	361,109		(1,742)			6.500	5.390	JJ	9,891	10,725	01/25/2006	07/15/2018
590188-JN-9	MERRILL LYNCH & CO.				1FE	281,858	.111	282,000	250,000	276,341		(1,523)			6.875	5.640	MN	2,196	17,188	01/16/2003	11/15/2018
590188-W4-6	MERRILL LYNCH & CO CVT				1FE	1,021,250	.132	875,000	1,000,000	1,019,721		(789)				(0.070)				01/21/2005	03/13/2032
59156R-AH-1	METLIFE INC.				1FE	1,144,547	.100	1,322,904	1,130,000	1,141,718		(1,251)			5.500	5.320	JD	2,762	62,150	07/20/2004	06/15/2014
59156R-AH-1	METLIFE INC.	LS			1FE	678,502	.100	722,000	670,000	676,850		(731)			5.500	5.330	JD	1,638	36,850	07/20/2004	06/15/2014
59217E-AL-8	METLIFE GLOB FDG I 144A				1FE	334,833	.97	738,000	335,000	334,910		52			4.250	4.260	JJ	5,985	14,238	07/19/2004	07/30/2009
60036N-AB-7	MILLENNIUM AMER INC.				4FE	85,130	.91	250,000	78,000	65,978		204			7.625	9.340	MN	760	5,948	03/05/2002	11/15/2026
60036N-AB-7	MILLENNIUM AMER INC.	LS			4FE	1,667,495	.91	2,500,000	1,997,000	1,689,212		5,227			7.625	9.340	MN	19,457	152,271	03/05/2002	11/15/2026
60036N-AD-3	MILLENNIUM AMER INC.				4FE	757,189	.103	250,000	740,000	745,455		(3,376)			9.250	8.690	JD	3,042	68,450	01/16/2003	06/15/2008
600388-AA-0	MILLER BREWING CO 144A				2FE	11,846,527	.98	23,000,000	12,002,000	11,884,596		33,262			4.250	4.880	FA	192,699	403,793	07/31/2006	08/15/2008
600388-AB-8	MILLER BREWING CO 144A				2FE	818,294	.98	890,000	795,000	814,789		(2,459)			5.500	5.050	FA	16,549	43,725	07/13/2005	08/15/2013
608190-AG-9	MOHAWK INDUS INC.				2FE	2,996,940	.100	2,069,000	3,000,000	2,997,450		510			5.750	5.770	JJ	79,542	85,292	01/11/2006	01/15/2011
60877U-9A-7	MOMENTIVE PERFORMANCE MAT INC.			2	2FE	1,600,000	.100	1,560,000	1,600,000	1,600,000					7.620	7.620	FMAN	6,773		12/01/2006	12/04/2013
61166W-AA-9	MONSANTO CO.				1FE	134,846	.109	208,000	125,000	131,465		(933)			7.375	6.260	FA	3,483	9,219	01/07/2003	08/15/2012
615322-AV-6	MONUMENTAL GLOB FDG II 144A				1FE	22,231,750	.97	834,000	22,500,000	22,314,669		66,367			4.375	4.710	JJ	412,891	984,375	10/05/2005	07/30/2009
615322-AW-4	MONUMENTAL GLOB FDG 144A				1FE	454,982	.97	907,000	455,000	454,987		4			4.625	4.620	MS	6,196	21,044	03/09/2005	03/15/2010
616880-BM-1	JP MORGAN CHASE				1FE	10,400,200	.101	13,800,000	10,000,000	10,165,684		(190,927)			6.700	4.640	MN	111,667	670,000	10/03/2005	11/01/2007
61746S-BR-9	MORGAN STANLEY				1FE	248,783	.99	106,000	250,000	248,894		94			5.375	5.430	AO	2,837	13,214	10/18/2005	10/15/2015
620076-AX-7	MOTOROLA INC.				1FE	2,222,140	.110	657,000	2,000,000	2,211,796		(10,344)			8.000	5.470	MN	26,667	80,000	09/19/2006	11/01/2011
62886E-AC-2	NCR CORP.				2FE	7,796,677	.102	557,000	7,305,000	7,559,322		(95,594)			7.125	5.540	JD	23,151	520,481	09/24/2004	06/15/2009
62944T-AC-9	NVR INC.				2FE	3,453,908	.97	550,000	3,419,000	3,441,722		(5,912)			5.000	4.780	JD	7,628	170,950	11/04/2004	06/15/2010
62944T-AC-9	NVR INC.	LS			2FE	2,369,953	.97	550,000	2,288,523	2,361,592		(4,057)			5.000	4.780	JD	5,213	117,300	11/04/2004	06/15/2010
63540H-AE-1	SALA FLATS LP (NAT CITY) PVT.				1FE	736,277	.96	878,000	705,850	734,993		(2,405)			6.250	5.200	APR	32,271	44,116	04/09/2004	04/09/2015
63540H-AF-8	SPRING CREEK ASSOC II LP PVT.				1FE	3,376,264	.99	290,000	3,276,908	3,299,334		(33,604)			5.450	4.350	AUG	62,629	178,591	08/26/2004	08/26/2007
63540H-BC-4	ALANSON BLDG LP PVT.				1FE	1,301,445	.104	90,000	1,266,200	1,296,794		(4,650)			7.500	6.450	JUL	40,067		07/12/2006	07/31/2009
637071-AD-3	NATL OILWELL INC.				2FE	7,551,270	.103	352,000	7,800,000	7,673,063		25,196			6.500	6.950	MS	149,283	507,000	06/05/2001	03/15/2011
637432-CA-1	NATL RURAL UTILITIES				1FE	532,694	.100	625,000	480,000	494,857		(13,265)			6.200	3.260	FA	12,426	29,760	01/20/2004	02/01/2008
637432-CG-8	NATL RURAL UTILITIES				1FE	275,375	.107	750,000	245,000	273,725		(1,650)			6.550	5.210	MN	2,675	16,048	01/06/2006	11/01/2018
637432-DA-0	NATL RURAL UTILITIES				1FE	1,985,600	.97	440,000	2,000,000	1,991,739		1,981			4.375	4.490	AO	21,875	87,500	09/23/2003	10/01/2010
637432-DC-6	NATL RURAL UTILITIES				1FE	3,214,728	.96	470,000	3,250,000	3,218,188		3,345			4.750	4.910	MS	51,458	154,375	01/30/2006	03/01/2014
638612-AE-1	NATIONWIDE FINL SVCS				1FE	7,458,935	.103	363,000	7,752,225	7,476,743		3,962			6.250	3.962	MN	59,896	468,750	11/18/2002	11/15/2011
638610-BU-1	NATIONWIDE HEALTH PPTYs.				2FE	1,181,960	.108	669,000	1,000,000	1,137,631		(21,021)			8.250	5.330	JJ	41,250	82,500	10/21/2004	07/01/2012
63866E-AB-6	NATIONWIDE LIFE 144A				1FE	1,759,555	.100	1,000,000	1,750,000	1,751,089		(8,466)			5.350	4.820	FA	35,369	93,625	01/05/2006	02/15/2007
639579-AF-8	NEBRASKA BOOK CO.			1	5FE	184,000	.96	184,000	200,000	185,461		1,461			8.625	10.470	MS	5,079	8,625	04/18/2006	03/15/2012
648053-AE-6	NEW PLAN EXCEL REALTY TRUST				2FE	2,892,655	.97	621,000	2,895,000	2,893,009		285			5.125	5.130	MS	43,701	146,720	09/12/2005	09/15/2012
651190-BE-2	NEWELL RUBBERMAID INC(PUT 08) MTN A			1	2FE	1,076,040	.100	943,000	1,000,000	1,026,800		(16,456)			6.350	4.520	JJ	29,281	63,500	11/05/2003	07/15/2008
651229-AB-2	NEWELL RUBBERMAID INC.				2FE	2,211,019	.105	400,000	2,000,000	2,143,025		(23,396)			6.750	5.160	MS	39,750	135,000	12/29/2003	03/15/2012

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
654740-AA-7	NISSAN MOTOR ACCEPT 144A				2FE	4,991,850	.97	4,860,250	5,000,000	4,994,594		1,540			4.625	4.660	MS	72,587	231,250	03/01/2005	03/08/2010	
655844-AE-8	NORFOLK STHRN CORP				2FE	871,058	.116	872,258	750,000	845,103		(6,438)			7.700	6.030	MN	7,379	57,750	07/08/2002	05/15/2017	
655844-AP-3	NORFOLK STHRN CORP				2FE	101,328	.105	105,166	100,000	100,712		(146)			6.750	6.550	FA	2,550	6,750	03/11/2002	02/15/2011	
655844-AM-8	NORFOLK STHRN CORP				2FE	39,998	.96	33,943	35,000	39,738		(163)			5.590	4.490	MN	239	1,957	05/17/2005	05/17/2025	
659421-AD-3	NORTH FORK BANKCORP INC				2FE	4,031,656	.101	3,966,651	3,900,000	4,008,103		(15,526)			5.875	5.290	FA	86,558	229,125	01/12/2006	08/15/2012	
659421-AF-8	NORTH FORK BANKCORP			1	2FE	9,237,369	.99	9,101,058	9,130,000	9,162,991		(51,267)			5.000	4.400	FA	172,456	456,500	07/06/2005	08/15/2007	
664785-AC-6	NTHRN BORDER PIPELINE				2FE	3,532,290	.109	3,288,630	3,000,000	3,328,686		(84,453)			8.875	5.350	JD	11,833	266,250	06/23/2004	06/15/2010	
664785-AF-9	NTHRN BORDER PIPELINE				2FE	557,520	.105	525,655	500,000	537,412		(7,792)			7.100	5.100	MS	10,453	35,500	04/16/2004	03/15/2011	
667748-AH-0	NORTHWEST PIPELINE CORP				3FE	55,800	.100	60,150	60,000	59,129		880			6.625	8.300	JD	331	3,975	09/10/2002	12/01/2007	
670877-AA-7	OMX TIMBER FIN INV LLC SER 1 144A			1	1FE	1,000,000	.96	963,280	1,000,000	1,000,000					5.420	5.420	AO	9,184	54,200	12/13/2004	01/29/2020	
67088C-AA-5	OMX TIMBER FIN INV LLC SER 2 144A			1	1FE	500,000	.96	481,850	500,000	500,000					5.540	5.540	AO	4,694	27,700	12/13/2004	01/29/2020	
67090F-AA-4	NUVEEN INV				2FE	3,976,405	.98	3,935,080	4,000,000	3,981,173		4,389			5.000	5.140	MS	58,889	201,667	01/23/2006	09/15/2010	
681904-AG-3	OMNICARE INC			1	3FE	531,075	.95	517,050	500,000	532,900		762			6.125	6.350	JD	2,756	33,075	01/27/2005	06/01/2013	
681919-AH-9	OMNICOM GRP INC 0% CVT 144A			1	1FE	2,917,444	.102	3,082,500	3,000,000	3,006,022		35,825				6.310		JJ	32,629	70,763	10/30/2003	01/15/2015
68233D-AL-1	ONCOR ELEC DELIVERY				2FE	1,114,810	.103	1,144,166	1,110,000	1,113,707		(404)			6.375	6.310	JJ	32,629	70,763	10/30/2003	01/15/2015	
68233D-AS-6	ONCOR ELEC DELIVERY				2FE	4,690,369	.102	4,838,227	4,700,000	4,694,061		908			6.375	6.400	MN	49,938	299,625	03/05/2003	05/01/2012	
68402L-AC-8	ORACLE CORP				1FE	994,654	.97	978,900	1,000,000	994,936		282			5.250	5.320	JJ	24,208	26,542	06/16/2006	01/15/2016	
68402L-AE-4	ORACLE CORP				1	5,740,493	.98	5,731,695	5,790,000	5,745,982		5,490			5.000	5.210	JJ	133,519	146,360	06/16/2006	01/15/2011	
693476-AF-7	PNC FDG CORP				1FE	167,121	.101	152,510	150,000	156,682		(2,964)			6.125	3.910	FA	3,471	9,188	04/10/2003	02/15/2009	
693476-AP-8	PNC FDG CORP				1FE	1,021,780	.105	992,678	940,000	1,002,351		(19,429)			7.500	4.960	MN	11,798	70,500	01/06/2006	11/01/2009	
69349L-AA-6	PNC BANK NA				1FE	1,955,626	.97	1,913,315	1,955,000	1,955,613		(13)			5.250	5.240	JJ	47,327	102,638	01/03/2006	01/15/2017	
69422P-AB-5	PAC ENERGY	LS		1	2FE	850,845	.102	872,279	850,000	850,678		(99)			7.125	7.100	JD	2,692	60,563	11/04/2004	06/15/2012	
69487P-AR-2	PAC TELECOM INC MTN C				2FE	2,056,820	.102	2,044,262	2,000,000	2,030,970		(14,187)			7.140	6.240	MS	47,600	142,800	01/31/2006	11/04/2008	
700690-AN-0	PARK PLACE ENT				3FE	2,190,460	.103	2,075,360	2,000,000	2,131,860		(45,286)			7.500	4.830	MS	50,000	150,000	09/07/2005	09/01/2009	
70109H-AE-5	PARKER HANNIFIN CORP MTN				1FE	263,528	.105	263,216	250,000	261,119		(652)			6.550	6.010	JJ	7,551	16,375	12/03/2002	07/15/2018	
70645J-AR-3	PEMEX PROJ FDG MASTER TR 144A				2FE	2,304,000	.100	2,310,912	2,304,000	2,304,000					5.970	5.910	MJSD	11,119	131,238	11/22/2005	12/03/2012	
70645J-AR-3	PEMEX PROJ FDG MASTER TR 144A	LS			2FE	2,696,000	.100	2,704,088	2,696,000	2,696,000					5.970	5.910	MJSD	13,010	153,567	11/22/2005	12/03/2012	
71343P-AB-7	PEPSIAMERICAS INC				1FE	495,910	.95	476,990	500,000	496,327		263			5.000	5.090	MN	3,194	25,000	05/11/2005	05/15/2017	
71345L-EJ-3	PEPSICO INC				1FE	695,114	.99	689,686	695,000	695,025		(65)			3.200	3.180	MN	22,240	22,240	01/27/2005	05/15/2007	
717265-AL-6	PHELPS DODGE CORP				2FE	3,380,856	.119	3,982,457	3,335,000	3,379,876		(471)			9.500	9.350	JD	26,402	316,825	07/30/2002	06/01/2031	
71902E-AA-7	PHOENIX COS				2FE	6,556,365	.100	6,630,344	6,500,000	6,530,344		(23,416)			6.675	6.240	FMAN	383,813	54,234	06/21/2006	02/16/2008	
72650R-AD-4	PLAINS ALL AMER PIPELINE				2FE	3,040,354	.97	2,937,240	3,000,000	3,025,154		(8,864)			4.750	4.400	FA	53,833	142,500	03/28/2005	08/15/2009	
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	514,895	.98	493,295	500,000	513,182		(1,015)			5.875	5.510	FA	11,097	29,375	03/28/2005	08/15/2016	
73044B-AP-2	POGO PRODUCING CO			1	4FE	2,890,000	.102	2,962,250	2,890,000	2,890,000					8.250	8.240	AO	50,334	238,425	06/14/2001	04/15/2011	
73318E-AM-5	POPULAR N AMER INC				1FE	4,000,000	.99	3,999,041	4,000,000	4,000,000					5.705	5.540	MJSD	12,756	217,612	12/08/2005	12/12/2007	
740189-AA-3	PRECISION CASTPARTS CORP				2FE	3,246,455	.101	3,284,645	3,250,000	3,249,548		443			6.750	6.760	JD	9,750	219,375	12/12/1997	12/15/2007	
740189-AF-2	PRECISION CASTPARTS CORP				2FE	5,085,850	.98	4,949,100	5,000,000	5,077,595		(8,255)			5.600	5.330	JD	12,444	280,000	01/17/2006	12/15/2013	
74153W-AB-5	PRICOA GLOB FDG I 144A				1FE	9,879,228	.97	9,820,782	10,065,000	9,961,175		49,725			3.900	4.450	JD	17,446	392,535	06/14/2005	12/15/2008	
74153W-AH-2	PRICOA GLOB FDG I 144A				1FE	1,999,000	.98	1,974,513	2,000,000	1,999,608		256			4.350	4.360	JD	3,867	87,000	06/16/2004	06/15/2008	
74157K-AJ-0	PRIMEDIA INC			1	4FE	87,625	.96	96,750	100,000	88,727		1,102			8.000	10.460	MN	1,022	8,000	02/06/2006	05/15/2013	
74157K-AL-5	PRIMEDIA INC			1	4FE	97,750	.104	104,000	100,000	98,357		607			10.748	11.340	FMAN	1,403	10,435	02/06/2006	05/15/2010	
7425A0-AS-9	PRINCIPAL LIFE GLOB 144A				1FE	124,836	.99	124,261	125,000	124,891		15			5.250	5.260	JJ	3,026	6,563	01/07/2003	01/15/2013	
743410-AE-2	PROLOGIS TRUST				2FE	3,744,345	.99	3,738,113	3,750,000	3,746,250		498			5.500	5.510	MS	68,750	206,250	07/29/2004	03/01/2013	
743410-AJ-1	PROLOGIS TRUST				2FE	496,965	.99	497,535	500,000	497,118		154			5.625	5.700	MN	3,594	14,063	07/27/2006	01/15/2015	
743410-AK-8	PROLOGIS 2006				2FE	2,486,225	.99	2,495,450	2,500,000	2,487,749		1,524			5.500	5.600	AO	34,375	70,278	03/22/2006	04/01/2012	
743674-AT-0	PROTECTIVE LIFE				1FE	1,989,780	.95	1,917,960	2,000,000	1,991,639		855			4.875	4.940	MN	16,250	97,500	10/14/2004	11/01/2014	
74367F-AE-8	PROTECTIVE LIFE SEC2 TRUST				1FE	6,081,125	.96	6,050,983	6,250,000	6,129,562		39,870			4.000	4.750	AO	58,333	250,000	10/06/2005	10/07/2009	
744320-AE-2	PRUDENTIAL FINL FLT CVT 144A				1FE	594,625	.98	593,121	600,000	594,631		6			2.953	2.990	MJSD	1,033		12/08/2006	12/12/2036	
74433K-CR-6	PRUDENTIAL FDG LLC 144A				1FE	4,334,050	.101	4,154,691	4,090,000	4,212,424		(84,857)			6.600	4.320	MN	34,492	269,940	07/14/2005	05/15/2008	
745867-AL-5	PULTE HOMES INC				2FE	2,973,600	.108	3,247,410	3,000,000	2,984,836		2,645			7.875	8.000	FA	98,438	236,250			

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
750236-AB-7	RADIAN GRP INC.				1FE	4,126,203		4,028,133	3,710,000	3,953,968		(46,915)			7.750	6.030	JD	24,016	287,525	05/11/2005	06/01/2011
750236-AH-4	RADIAN GRP INC.				1FE	3,253,485		3,250,065	3,250,000	3,252,545		(353)			5.625	5.600	FA	69,063	182,813	10/03/2003	02/15/2013
75281A-AG-4	RANGE RESOURCES CORP.			1	4FE	528,200		502,500	533,000	528,089		(111)			7.500	7.220	MN	4,983	18,633	11/07/2006	05/15/2014
755081-AD-8	RAYOVAC CORP.			1	5FE	180,500		93,500	187,000	182,066		1,566			8.500	10.380	AO	4,250	17,000	02/16/2006	10/01/2013
75605E-AD-2	REALOGY CORP.				2FE	5,066,550		5,109,300	5,000,000	5,064,890		(1,660)			6.150	5.830	AO	60,646		11/06/2006	10/15/2011
75621L-AD-6	RECKSON OPER PTNRSHIP				2FE	2,991,510		3,135,540	3,000,000	2,997,497		1,004			7.750	7.790	MS	68,458	232,500	03/23/1999	03/15/2009
758202-AD-7	REED ELSEVIER CAP.				1FE	314,572		300,860	315,000	314,655		54			4.625	4.640	JD	648	14,569	06/07/2005	06/15/2012
75884R-AK-9	REGENCY CTRS LP				2FE	119,820		105,342	126,410	119,894		17			6.750	6.770	JJ	8,100		01/15/2002	01/15/2012
759351-AC-3	REINSURANCE GRP OF AMER				1FE	5,197,949		5,300,884	5,050,000	5,139,179		(15,073)			6.750	6.320	JD	15,150	340,875	11/13/2002	12/15/2011
75952U-AE-3	RELIASTAR FINL				1FE	415,229		376,949	370,000	386,437		(8,296)			6.500	4.010	MN	3,073	24,050	04/30/2003	11/15/2008
760943-AJ-9	RES CARE INC.			1	4FE	496,507		512,500	500,000	496,768		261			7.750	7.870	AO	8,181	40,042	04/12/2006	10/15/2013
76113B-AR-0	RESIDENTIAL CAP.				2FE	423,776		430,712	425,000	423,876		100			6.500	6.550	AO	5,697	13,813	04/11/2006	04/17/2013
78355H-JH-3	RYDER SYS INC.				2FE	3,378,375		3,402,000	3,500,000	3,393,357		14,982			5.000	5.982	JD	7,778	175,000	02/01/2006	06/15/2012
783764-AJ-2	RYLAND GRP.				2FE	2,830,852		2,746,475	2,765,000	2,793,274		(18,899)			5.375	4.610	JD	12,420	148,619	07/18/2005	06/01/2008
78387G-AN-3	SBC COMM INC.				1FE	779,351		97,1250	780,000	779,593		139			4.125	4.140	MS	9,474	32,175	01/27/2005	09/15/2009
78442P-AC-0	SLM CORP 5.435% FLT CVT			1	1FE	1,006,250		997,900	1,000,000	1,004,464		(1,786)			5.326	4.510	JAJO	10,210	13,889	09/26/2006	07/25/2007
786514-AZ-2	SAFEWAY INC.				2FE	1,070,930		1,049,410	1,000,000	1,050,794		(16,958)			7.500	5.450	MS	22,083	75,000	10/18/2005	09/15/2009
786514-BC-2	SAFEWAY INC.				2FE	3,566,169		3,424,394	3,310,000	3,476,822		(35,096)			6.500	5.130	MS	71,717	215,150	06/16/2004	03/01/2011
786514-BC-2	SAFEWAY INC.			LS	2FE	4,686,908		4,593,446	4,440,000	4,604,279		(34,221)			6.500	5.490	MS	96,200	288,600	06/16/2004	03/01/2011
786514-BL-2	SAFEWAY INC.				2FE	496,305		490,560	500,000	497,206		692			4.950	5.120	FA	9,281	24,750	09/13/2005	08/16/2010
786514-BM-0	SAFEWAY INC.			LS	2FE	356,333		340,432	345,000	354,479		(991)			5.625	5.180	FA	7,331	19,406	01/25/2005	08/15/2014
792860-AF-5	ST PAUL COS INC.				1FE	241,068		240,240	240,000	240,224		(844)			5.750	5.280	MS	4,063	6,900	03/14/2006	03/15/2007
792860-AH-1	ST PAUL TRAVELERS				1FE	395,000		393,479	395,000	395,000					5.500	5.490	JD	1,826	21,906	11/22/2005	12/01/2015
79286L-CL-4	ST PAUL COS INC.				1FE	1,086,005		1,060,840	1,050,000	1,064,188		(21,817)			7.250	4.960	MN	9,727	76,125	01/05/2006	08/09/2007
806605-AE-1	SCHERING PLOUGH CORP.			3	1FE	2,284,263		2,256,525	2,250,000	2,276,420		(3,089)			5.550	5.340	JD	10,406	124,875	04/22/2004	12/01/2013
80808#-AA-0	SCHREIBER FOODS INC PVT.				2	5,000,000		4,925,816	5,000,000	5,000,000					5.320	5.320	JJ	133,000		11/18/2005	01/03/2012
81413B-AK-9	PROLOGIS TRUST				2FE	2,470,181		2,427,509	2,140,000	2,412,837		(18,235)			7.625	5.970	JJ	81,588	163,175	08/11/2003	07/01/2017
81527#-AA-8	SEDGWICK CMS HLDGS			2	4FE	1,994,007		1,992,386	1,992,386	1,994,007		(4)			6.820	6.800	MUSD	1,132	41,057	09/18/2006	01/31/2013
81721M-AA-7	SENIOR HSG PPTYS TRUST				3FE	1,359,375		1,356,250	1,250,000	1,329,061		(12,645)			8.625	7.100	JJ	49,714	107,813	06/15/2004	01/15/2012
81721M-AB-5	SENIOR HSG PPTYS TRUST			1	3FE	332,325		326,025	315,000	327,022		(2,340)			7.875	6.830	AO	5,237	24,806	08/05/2004	04/15/2011
817565-BA-1	SERVICE CORP INTL				4FE	663,188		671,625	675,000	664,177		851			6.750	6.980	AO	11,391	45,563	11/04/2005	04/01/2016
829226-AM-1	SINCLAIR BROADCAST GRP			1	4FE	3,355,625		3,355,625	3,250,000	3,352,372		(3,253)			8.000	6.880	MS	76,556	20,000	11/21/2006	03/15/2010
832248-AH-1	SMITHFIELD FOODS INC SER B				3FE	539,375		517,500	500,000	530,699		(3,773)			7.750	6.550	MN	4,951	38,750	07/23/2004	05/15/2013
832248-AM-0	SMITHFIELD FOODS INC				3FE	1,846,526		1,818,000	1,800,000	1,834,893		(6,456)			7.000	6.490	FA	52,500	126,000	02/24/2005	08/01/2011
843599-AA-9	STHRN PAC TRANS CO 95 B ETC.				1FE	2,114,037		2,164,184	2,000,300	2,104,300		(14,714)			7.280	5.720	AO	24,675	145,622	04/20/2006	04/30/2015
844741-AR-9	THRU			1	1FE	2,634,682		2,694,331	2,634,682	2,634,682					7.220	7.220	JJ	95,112	190,224	09/20/1995	07/01/2013
845905-AT-5	SOVEREIGN BANCORP 144A				2FE	997,850		978,520	1,000,000	998,375		396			4.800	4.840	MS	16,000	48,000	08/24/2005	09/01/2010
84603M-LL-8	SOVEREIGN BANCORP INC.				2FE	1,976,520		1,971,130	2,000,000	1,989,575		9,186			4.000	4.490	FA	33,534	80,000	07/21/2005	02/01/2008
848497-AA-1	SPEIKER PPTYS LP				2FE	831,021		833,597	795,000	822,539		(8,482)			7.125	5.620	JJ	28,361	28,322	02/21/2006	07/01/2009
852060-AS-1	SPRINT CAP CORP				2FE	934,640		911,332	820,000	902,775		(13,290)			8.375	6.060	MS	20,238	68,675	03/16/2005	03/15/2012
852060-AT-9	SPRINT CAP CORP				2FE	255,394		228,686	190,000	253,475		(1,036)			8.750	6.130	MS	4,941	16,625	01/26/2005	03/15/2032
852891-AA-8	STANCORP FINL GRP				1FE	5,120,928		4,998,995	4,750,000	5,075,411		(45,516)			6.875	5.470	AO	81,641	326,563	01/04/2006	10/10/2012
85590A-AD-6	STARWOOD HOTELS RESORTS				2FE	1,054,957		1,119,487	1,060,000	1,056,606		494			7.875	7.940	MN	13,913	83,475	04/29/2003	05/01/2012
858155-AC-8	STEELCASE INC.				3FE	5,240,060		5,322,687	5,240,000	5,240,297		237			6.500	6.490	FA	136,328		10/18/2006	08/15/2011
860840-AA-5	STINGRAY PASS THRU TR 144A				2FE	177,500		187,000	200,000	178,148		648			5.902	7.730	MON	623	3,935	08/28/2006	01/12/2015
86357U-BA-8	SERVES 01 3 CERTIFICATE (3L+475)				3	2,588,750		2,725,000	2,725,000	2,725,000					10.119	9.710	MUSD	23,745	268,466	03/31/2004	06/01/2011
86787G-AD-4	SUNTRUST BANKS INC.				1FE	490,120		486,360	500,000	490,732		612			5.200	5.440	JJ	11,844	13,000	02/16/2006	01/17/2017
867914-AH-6	SUNTRUST BANKS INC.				1FE	1,041,880		1,021,100	1,000,000	1,040,839		(1,041)			6.000	5.640	FA	22,667	60,000	01/27/2006	02/15/2026
869049-AD-8	SUSA PTNRSHIP LP				1FE	1,924,000		1,874,624	1,850,000	1,886,713		(37,287)			7.000	4.750	JD	10,792	129,500	01/05/2006	12/01/2007
872241-AB-0	TCA CABLE TV INC (PUT 08)				2FE	9,155,400		9,291,448	9,200,000	9,161,399		831			6.530	6.560	FA	250,317	600,760	04/24/1998	02/01/2028
87243B-AB-5	TGT PIPELINE LLC.				2FE	1,361,554		1,269,245	1,365,000	1,362,145		179			5.200	5.220	JD	5,955	70,980	11	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
880779-AS-2	TEREX CORP.			1	4FE	814,000	101.5000	812,000	800,000	813,731		(269)			7.375	6.960	JJ	27,206		10/31/2006	01/15/2012
88089P-AB-9	TERRA CAP INC.				3FE	1,461,981	111.5000	1,639,050	1,470,000	1,467,328		1,255			12.875	12.990	AO	39,955	189,263	03/08/2002	10/15/2008
882389-CB-3	TX ESTRN TRANSMISSION				2FE	344,538	99.7270	344,058	344,000	344,946		97			5.250	5.280	JJ	8,352	18,113	06/27/2002	07/15/2007
883190-J2-0	TEXTRON FINL CORP.				1FE	6,497,725	99.1160	6,442,581	6,500,000	6,498,098		373			5.125	5.130	FA	136,951	166,563	01/31/2006	02/03/2011
883203-BG-5	TEXTRON INC.				1FE	4,941,450	101.8910	5,094,550	5,000,000	4,981,620		8,949			6.375	6.580	MN	40,729	318,750	11/15/2001	11/15/2008
887315-AK-5	TIME WARNER COS INC.				2FE	492,000	116.4990	465,996	400,000	394,509		649			9.125	9.420	JJ	16,831	36,500	08/27/2002	01/15/2013
887315-AX-7	TIME WARNER COS INC.				2FE	5,124,450	101.6430	5,082,150	5,000,000	5,075,751		(48,699)			8.180	5.660	FA	154,511	204,500	07/31/2006	08/15/2007
887315-BA-6	TIME WARNER COS INC.				2FE	3,271,770	113.6940	3,410,820	3,000,000	3,204,226		(15,729)			8.050	7.020	JJ	111,358	241,500	01/31/2002	01/15/2016
88947E-AE-0	TOLL BROS INC.				2FE	1,232,333	88.7500	1,109,375	1,250,000	1,235,828		1,588			4.950	5.140	MS	18,219	61,875	09/30/2004	03/15/2014
88947E-AE-0	TOLL BROS INC.	LS			2FE	978,730	88.7500	887,500	1,000,000	982,905		1,909			4.950	5.230	MS	14,575	49,500	09/30/2004	03/15/2014
890544-AA-7	TOPAZ 1997 1 LTD 144A				1	677,520	99.9580	677,235	677,520	677,520					6.920	6.910	MS	14,456	46,884	02/13/1997	03/10/2007
89233P-RT-5	TOYOTA MOTOR CREDIT CORP.			1	1FE	3,498,215	95.9890	3,359,622	3,500,000	3,498,591		138			4.850	4.850	FA	58,469	169,750	02/24/2004	02/27/2015
89420G-AG-4	TRAVELERS PPTY CASUALTY				1FE	6,873,440	97.6810	6,837,670	7,000,000	6,940,908		46,732			3.750	4.470	MS	77,292	262,500	07/14/2005	03/15/2008
895953-AB-3	TRICON GLOB.				2FE	532,970	102.8000	514,000	500,000	518,134		(12,490)			7.650	4.880	MN	4,888	38,250	10/18/2005	05/15/2008
895953-AB-3	TRICON GLOB.	LS			2FE	1,065,940	102.8000	1,028,000	1,000,000	1,036,268		(24,979)			7.650	4.880	MN	9,775	76,500	10/18/2005	05/15/2008
900262-AR-7	TURNER BROADCASTING SYS.				2FE	5,895,200	112.4500	5,622,500	5,000,000	5,632,322		(77,480)			8.375	5.990	JJ	209,375	418,750	04/23/2003	07/01/2013
902494-AM-5	TYSON FOODS INC.				3FE	1,145,161	108.0620	1,060,088	981,000	1,114,205		(24,285)			8.250	5.000	AO	20,233	80,933	10/13/2005	10/01/2011
902494-AM-5	TYSON FOODS INC.	LS			3FE	6,698,728	108.0620	6,263,274	5,796,000	6,506,240		(128,368)			8.250	5.290	AO	119,543	478,170	10/13/2005	10/01/2011
902494-AM-3	TYSON FOODS INC.			3	2FE	3,850,235	102.6820	3,824,905	3,725,000	3,849,933		(302)			6.850	6.360	AO	63,791		12/13/2006	04/01/2016
902911-AC-0	UST INC.				1FE	999,858	103.9640	1,039,640	1,000,000	1,000,000					7.250	7.240	JD	6,042	72,500	09/30/1999	06/01/2009
902911-AM-8	UST INC.				1FE	5,215,201	105.4020	5,243,750	4,975,000	5,141,150		(25,443)			6.625	5.880	JJ	152,005	329,594	05/21/2004	07/15/2012
902973-AP-1	US BANCORP FLT CVT 144A			1	1FE	1,483,500	100.9200	1,513,800	1,500,000	1,483,587		87			3.615	3.700	MJSD	1,972	13,802	09/15/2006	09/20/2036
90333W-AB-4	US BANK NA				1FE	169,376	105.6670	158,501	150,000	163,802		(1,602)			6.300	4.750	FA	3,859	9,450	04/10/2003	02/04/2014
907818-AZ-1	UNION PAC CORP.				2FE	3,523,200	109.7740	3,293,220	3,000,000	3,400,692		(33,860)			7.000	5.140	FA	87,500	210,000	02/06/2003	02/01/2016
908064-AA-6	UNION PLANTERS BANK NA (PUT 08)			1	1FE	2,386,772	101.3140	2,340,353	2,310,000	2,335,444		(20,379)			6.500	5.470	MS	44,254	150,150	12/29/2003	03/15/2008
908068-AG-4	UNION PLANTERS CORP.				1FE	138,922	108.9630	136,204	125,000	133,255		(1,703)			7.750	5.930	MS	3,229	9,688	12/02/2005	03/01/2011
910197-AH-5	UNITED DOMINION REALTY (REIT)				2FE	3,716,137	102.7930	3,587,476	3,490,000	3,622,113		(49,537)			6.500	4.840	JD	10,106	226,850	08/03/2005	06/15/2009
910197-AH-6	UNITED DOMINION REALTY 3.625% CVT 144A				2Z	493,750	99.6240	498,122	500,000	493,924		174			3.625	3.910	MS	4,028		11/06/2006	09/15/2011
91213L-AH-8	USL CAP CORP INTL MTN B				4FE	3,062,788	87.9470	2,990,218	3,400,000	3,252,224		25,744			6.125	7.230	FA	86,771	208,250	02/11/1997	09/06/2011
91345H-AT-2	UNIVERSAL CORP.				3FE	993,886	91.2690	912,700	1,000,000	995,406		549			5.200	5.280	AO	10,978	52,000	04/27/2004	10/15/2013
91345H-AU-9	UNIVERSAL CORP.				3FE	1,986,860	94.1310	1,882,630	2,000,000	1,990,805		1,705			5.000	5.110	MS	33,333	100,000	08/16/2004	09/01/2011
913903-AM-2	UNIVERSAL HEALTH SVCS.				2FE	4,043,015	102.7750	4,111,000	4,000,000	4,025,698		(4,495)			6.750	6.580	MN	34,500	270,000	09/27/2002	11/15/2011
913903-AM-2	UNIVERSAL HEALTH SVCS.	LS			2FE	2,498,700	102.7750	2,569,375	2,500,000	2,499,287		120			6.750	6.750	MN	21,562	168,750	09/27/2002	11/15/2011
91913Y-AD-2	VALERO ENERGY CORP.				2FE	3,233,400	105.7310	3,171,930	3,000,000	3,155,360		(24,518)			6.875	5.720	AO	43,542	206,250	07/29/2003	04/15/2012
922122-AB-2	VARCO INTL INC.				2FE	2,864,472	106.2890	3,082,381	2,900,000	2,881,184		3,563			7.250	7.420	MN	35,042	210,250	09/05/2001	05/01/2011
92276M-AD-7	VENTAS REALTY LP				3FE	3,154,177	113.0000	3,384,350	2,995,000	3,097,683		(14,829)			9.000	8.190	MN	44,925	269,550	08/02/2002	05/01/2012
92276M-AH-8	VENTAS REALTY	LS		1	3FE	40,625	102.2500	40,900	40,000	40,500		(70)			6.625	6.360	AO	559	2,650	01/27/2005	10/15/2012
92344G-AR-7	VERIZON COMM.				1FE	6,928,846	100.2530	6,905,427	6,888,000	6,906,602		(22,244)			6.125	5.510	JD	18,751	421,890	06/06/2006	06/15/2007
92344G-AR-7	VERIZON COMM.	LS			1FE	112,664	100.2530	112,283	112,000	112,302		(362)			6.125	5.510	JD	305	6,860	06/06/2006	06/15/2007
92345N-AA-8	VERIZON VIRGINIA INC.				1FE	419,299	93.9110	394,426	420,000	419,528		64			4.625	4.640	MS	5,720	19,425	03/11/2003	03/15/2013
92976W-AT-3	WACHOVIA CORP.	LS			1FE	2,215,485	97.7440	2,199,242	2,250,000	2,224,037		6,846			4.375	4.740	JD	8,203	98,438	10/03/2005	06/01/2010
929903-AE-2	WACHOVIA CORP.				1FE	42,800	96.3900	41,448	43,000	42,842		18			4.875	4.930	FA	792	2,096	10/01/2004	02/15/2014
929903-AE-2	WACHOVIA CORP.	LS			1FE	1,450,210	96.3900	1,404,402	1,457,000	1,451,634		615			4.875	4.930	FA	26,833	71,029	10/01/2004	02/15/2014
929903-AR-3	WACHOVIA CORP.				1FE	5,002,750	100.2650	5,013,250	5,000,000	5,002,750					5.716	5.660	JAJO	50,017	265,752	12/07/2005	10/28/2015
93114K-AA-1	WAL MART STORES INC SER 92 A1				1	13,458	100.7290	12,949	12,855	13,090		(741)			7.490	3.550	JD	27	963	09/28/2005	06/21/2007
93118F-AA-8	WAKULLA TRACE APTS (FIFTH THIRD) PVT				1FE	1,824,574	100.1750	1,820,456	1,817,261	1,822,145		(2,328)			5.950	5.800	DEC	5,036	108,127	12/15/2005	12/15/2008
939322-AL-7	WASHINGTON MUTUAL INC.				1FE	210,900	97.4980	199,871	205,000	207,625		(1,224)			4.000	3.340	JJ	3,781	8,200	03/17/2004	01/15/2009
93933V-AS-7	WASHINGTON MUTUAL BK FA				1FE	101,799	100.0610	100,062	100,000	101,212		(167)			5.500	5.260	JJ	2,536	5,500	01/16/2003	01/15/2013
93933W-AB-2	WASHINGTON MUTUAL BK FA				1FE	248,880	100.1620	250,407	250,000	249,099		92			5.650	5.700	FA	5,336	14,125	07/29/2004	0

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
949746-FA-4	WELLS FARGO & CO FLT CVT			1	1FE	1,493,750	100.3230	1,504,845	1,500,000	1,500,586		5,252			5.121	5.030	FWAN	13,230	59,954	05/17/2006	05/05/2008	
949746-FS-5	WELLS FARGO & CO				1FE	955,540	94.7190	947,190	1,000,000	965,376		3,819			4.625	5.200	AO	9,764	46,250	04/26/2004	04/15/2014	
949746-JE-2	WELLS FARGO & CO	LS			1FE	1,230,450	97.7160	1,221,450	1,250,000	1,231,807		1,357			5.125	5.310	MS	18,863	64,063	01/31/2006	09/15/2016	
949746-NA-5	WELLS FARGO & CO				1FE	4,998,815	100.2450	5,012,250	5,000,000	5,000,000		1,143			5.576	5.530	JAJO	48,792	258,963	12/07/2005	10/28/2015	
960402-AO-8	WESTINGHOUSE ELEC				2FE	1,196,390	111.9380	1,119,380	1,000,000	1,143,834		(21,408)			8.625	5.590	FA	35,938	86,250	06/02/2004	08/01/2012	
96647K-AK-8	WHITMAN CORP				1FE	7,148,339	101.7360	6,841,746	6,725,000	7,004,986		(111,483)			6.375	6.470	MN	71,453	428,719	09/09/2005	05/01/2009	
969133-AK-3	WILLAMETTE INDUS				2FE	264,845	106.5350	266,338	250,000	263,727		(311)			7.850	7.310	JJ	9,813	19,625	11/06/2002	07/01/2026	
96950H-AC-4	WILLIAMS PTNRS LP/WIL 144A				3FE	765,469	102.0000	765,000	750,000	765,426		(43)			7.250	6.960	FA	2,719		12/07/2006	02/01/2017	
970648-AA-9	WILLIS GRP NA				2FE	998,700	97.4930	974,930	1,000,000	999,072		235			5.125	5.150	JJ	23,632	53,243	06/28/2005	07/15/2010	
970648-AB-7	WILLIS GRP NA				2FE	352,328	95.7220	335,027	350,000	352,144		(183)			5.625	5.530	JJ	9,078	20,453	01/06/2006	07/15/2015	
98153B-AE-4	WORLD SAVINGS BANK FSB				1FE	1,498,440	98.1470	1,472,205	1,500,000	1,499,210		298			4.500	4.500	JD	3,000	67,500	05/25/2004	06/15/2009	
983024-AA-8	WYETH			3	1FE	507,894	100.6470	498,203	495,000	504,487		(1,278)			5.500	5.130	MS	8,030	27,225	01/27/2005	03/15/2013	
983130-AD-7	WYNN LAS VEGAS LLC			1	4FE	58,275	99.3750	59,625	60,000	58,465		141			6.625	7.050	JD	331	3,975	09/08/2005	12/01/2014	
983130-AD-7	WYNN LAS VEGAS LLC	LS			4FE	184,538	99.3750	188,813	190,000	185,138		445			6.625	7.050	JD	1,049	12,588	09/08/2005	12/01/2014	
98385X-AJ-5	XTO ENERGY INC				2FE	178,823	97.5920	175,666	180,000	178,834		11			6.100	6.140	AO	2,776	5,521	03/23/2006	04/01/2036	
984332-AB-2	YAHOO INC CVT				2FE	1,482,325	129.5000	1,100,750	850,000	1,082,418		(230,936)			5.200	(18,480)				05/20/2005	04/01/2008	
989701-AL-1	ZIONS BANCORP				2FE	306,882	99.7910	299,373	300,000	306,247		(635)			5.650	5.300	MN	2,166	16,950	01/06/2006	05/15/2014	
G1696H-AE-6	BUNZL FIN SER B PVT				1	5,000,000	102.8720	5,143,628	5,000,000	5,000,000					5.640	5.640	MN	45,433	141,000	03/29/2006	05/03/2013	
008916-AB-4	AGRIUM INC				2FE	6,359,880	110.6480	6,638,880	6,000,000	6,246,436		(16,250)			7.700	7.120	FA	192,500	462,000	10/06/1997	02/01/2017	
032479-AD-9	ANADARKO FIN CO SER B				2FE	519,194	113.4610	555,959	490,000	519,030		(165)			4.500	6.990	MN	6,227	18,375	06/23/2006	05/01/2031	
054923-AA-5	AXCAN PHAR AXCA 4.25% 04/08 CVT 144A			1	2	901,000	109.6250	931,813	850,000	860,450		(7,632)			7.250	2.880	AO	7,727	36,125	03/10/2003	04/15/2007	
124900-BH-7	CCL INDUS PVT				2	2,000,000	98.6490	1,972,990	2,000,000	2,000,000					5.290	5.290	MS	33,209	52,900	01/26/2006	03/08/2011	
453258-AL-9	JNCO LTD 0% CVT 144A			1	2FE	681,250	198.5000	2,481,250	1,250,000	790,964		20,298				2.620					04/05/2001	03/29/2007
570362-AA-1	MARITIMES & NE PIPELINE SER99 1 AT 144A				1FE	498,350	111.0170	555,085	500,000	498,882		98			7.700	7.730	MN	3,315	38,500	06/17/1999	11/30/2019	
725906-AD-3	PLACER DOME INC				1FE	3,075,750	112.4580	3,373,740	3,000,000	3,046,138		(3,792)			7.750	7.500	JD	10,333	232,500	11/15/1995	06/15/2015	
72605X-AK-1	PLACER DOME INC MTN (PUT 06)				1FE	12,743,001	112.1220	13,566,774	12,100,000	12,653,243		(13,234)			7.370	6.930	JJ	411,205	891,770	08/21/2001	06/03/2026	
77509N-AH-6	ROGERS CABLE INC				3FE	12,773	100.7500	13,098	13,000	12,801		24			6.250	6.540	JD	36	813	11/03/2005	06/15/2013	
77509N-AH-6	ROGERS CABLE INC	LS			3FE	552,165	100.7500	566,215	562,000	553,400		1,041			6.250	6.540	JD	1,561	35,125	11/03/2005	06/15/2013	
77531Q-AD-0	ROGERS WIRELESS INC				3FE	238,750	101.2500	253,125	250,000	240,854		953			6.375	7.030	MS	5,313	15,938	09/10/2004	03/01/2014	
87971K-AE-7	TEMBEC INDUS INC				6FE	28,063	58.5000	29,250	50,000	28,720		456			7.750	18.820	MS	172	1,938	11/16/2005	03/15/2012	
87971M-AB-9	TELUS CORP				2FE	3,704,715	100.7400	3,525,900	3,500,000	3,545,264		(105,585)			7.500	4.320	JD	21,875	262,500	06/16/2005	06/01/2007	
87971M-AC-7	TELUS CORP				2FE	3,138,049	109.3540	3,023,638	2,765,000	3,044,261		(55,467)			8.000	5.350	JD	18,468	221,200	05/06/2005	06/01/2011	
884903-AT-2	THOMSON CORP				1FE	1,996,880	98.6890	1,973,780	2,000,000	1,997,238		358			5.250	5.270	FA	39,667	105,000	01/30/2006	08/15/2013	
00080Q-AB-1	ABN AMRO BANK NV				1FE	474,565	92.3560	461,780	500,000	475,996		1,431			4.650	5.210	JD	1,744	23,250	01/24/2006	06/04/2018	
004408-AB-6	ACE LTD				1FE	11,158,640	100.1040	11,011,440	11,000,000	11,029,077		(112,815)			6.000	4.910	AO	165,000	660,000	01/04/2006	04/01/2007	
007924-AF-0	AEGON NV				1FE	999,750	96.4110	964,110	1,000,000	999,839		21			4.750	4.750	JD	3,958	47,500	05/13/2003	06/01/2013	
01959E-AA-6	ALLIED WORLD ASSURANCE				2FE	266,022	107.3230	279,040	260,000	265,919		(102)			7.500	7.160	FA	8,396		09/06/2006	08/01/2016	
02364W-AH-8	AMER MOVIL SA DE CV				2FE	171,303	98.9360	170,170	172,000	171,421		55			5.750	5.800	JJ	4,560	9,890	11/10/2006	01/15/2015	
02364W-AH-8	AMER MOVIL SA DE CV	LS			2FE	2,567,209	98.9360	2,550,570	2,578,000	2,568,222		590			5.750	5.800	JJ	68,353	61,985	11/10/2006	01/15/2015	
02364W-AJ-4	AMER MOVIL SA DE CV				2FE	174,037	97.5640	175,615	180,000	174,135		86			6.375	6.300	MS	3,857		11/30/2005	03/01/2035	
03235E-AH-3	AMVESCAP INC				2FE	1,009,300	100.0090	1,000,090	1,000,000	1,000,362		(8,938)			5.900	4.940	JJ	27,206	59,000	01/05/2006	01/15/2007	
03235E-AP-5	AMVESCAP PLC				2FE	1,955,220	98.1970	1,963,940	2,000,000	1,959,008		3,788			5.375	5.690	JD	4,778	107,500	01/30/2006	12/15/2014	
03937L-AA-3	ARCH CAP GRP LTD				2FE	371,498	110.3060	397,102	360,000	371,412		(86)			7.350	7.080	MN	4,484	13,230	05/01/2006	05/01/2034	
04530D-AB-8	ASPEN INS HLDGS LTD				2FE	5,038,124	98.4860	4,796,268	4,870,000	5,013,441		(14,779)			6.000	5.520	FA	110,387	292,200	04/08/2005	08/15/2014	
04530D-AB-8	ASPEN INS HLDGS LTD	LS			2FE	5,307,100	98.4860	5,052,332	5,130,000	5,281,099		(15,568)			6.000	5.520	FA	116,280	307,800	04/08/2005	08/15/2014	
07274A-AA-9	BAYER AG 144A				2FE	784,193	101.7650	786,415		772,771		784,193			6.100	5.670	JJ	23,570		10/17/2006	01/02/2013	
111013-AD-0	BRITISH SKY BROADCASTING				2FE	14,389,118	106.4800	13,767,864	12,930,000	13,932,701		(362,179)			8.200	4.910	JJ	488,923	1,060,160	10/06/2005	07/15/2009	
111021-AD-3	BRITISH TELECOM PLC			3	2FE	1,251,749	111.6010	1,227,611	1,100,000	1,177,135		(16,200)			8.625	6.580	JD	4,217	92,125	01/10/2002	12/15/2010	
143658-AK-8	CARNIVAL CORP				1FE	2,250,642	100.4740	2,195,357	2,185,000	2,207,739		(16,997)			6.150	5.240	AO	28,369	134,378	05/11/2005	04/15/2008	
143658-AN-2	CARNIVAL CORP 2% CVT			1</																		

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	For eig n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
21987B-AG-3	CODECO INC 144A		F		1FE	3,018,468	104.3840	3,131,520	3,000,000	3,012,210		(1,673)			6.375	6.290	MN	16,469	191,250	11/26/2002	11/30/2012
25156P-AB-9	DEUTSCHE TELEKOM INT FIN		F	3	1FE	8,618,540	108.2830	8,662,640	8,000,000	8,290,989		(72,607)			8.000	6.790	JD	28,444	640,000	11/28/2001	06/15/2010
25156P-AC-7	DEUTSCHE TELEKOM INT FIN		F	3	1FE	276,003	122.9340	307,335	250,000	274,602		(386)			8.250	7.360	JD	917	20,625	12/05/2002	06/15/2030
25156P-AC-8	DEUTSCHE TELEKOM INT FIN		F		1FE	3,984,600	99.6970	3,987,880	4,000,000	3,986,721		2,121			5.375	5.460	MS	58,528	107,500	03/16/2006	03/23/2011
302154-AP-4	EXPORT IMPORT BANK OF KOREA		F		1FE	7,462,200	99.3050	7,447,875	7,500,000	7,468,176		5,976			5.125	5.240	FA	146,276	192,188	02/07/2006	02/14/2011
30215E-AG-2	EXPORT IMPORT BANK OF KOREA 144A		F		1FE	5,463,105	99.8380	5,491,133	5,500,000	5,471,851		3,181			5.250	5.330	FA	113,094	288,750	04/14/2004	02/10/2014
30216H-AA-7	EXP IMP BK CHINA 144A		F		1FE	207,734	99.1480	208,211	210,000	208,178		190			5.250	5.390	JJ	4,655	11,025	01/03/2006	07/29/2014
30216H-AA-7	EXP IMP BK CHINA 144A		LS		1FE	3,493,169	99.1480	3,470,180	3,500,000	3,495,833		501			5.250	5.260	JJ	77,583	183,750	01/03/2006	07/29/2014
33938E-AJ-6	FLEXTRONICS INTL LTD		F	1	3FE	954,938	98.7500	977,625	990,000	962,899		3,270			6.500	7.040	MN	8,222	64,350	06/15/2004	05/15/2013
35177P-AA-3	FRANCE TELECOM		F	3	1FE	7,774,277	108.9270	7,134,719	6,550,000	7,337,230		(189,684)			7.750	4.530	MS	169,208	507,625	01/21/2005	03/01/2011
445681-A*-0	HUNTER DOUGLAS NV SER A PVT		F		1	4,989,100	98.8920	4,944,611	5,000,000	4,995,322		4,655			4.220	4.320	JD	7,619	211,000	09/12/2005	12/18/2007
448414-AC-6	HUTCHISON WHAMPOA FIN 144A		F		1FE	872,092	112.9150	863,800	765,000	865,274		(6,662)			7.450	5.770	FA	23,788	56,993	12/19/2005	08/01/2017
44841R-AA-9	HUTCHISON WHAMPOA INTL 144A		F		1FE	21,234	104.6560	20,931	20,000	21,095		(140)			6.500	5.430	FA	498	1,300	01/12/2006	02/13/2013
44841R-AA-9	HUTCHISON WHAMPOA INTL 144A		LS		1FE	509,621	104.6560	502,349	480,000	506,270		(3,350)			6.500	5.430	FA	11,960	31,200	01/12/2006	02/13/2013
44841S-AC-3	HUTCHISON WHAMPOA INTL 144A		F		1FE	1,147,440	115.3030	1,153,030	1,000,000	1,145,824		(1,616)			7.450	6.310	MN	7,657	74,500	02/15/2006	11/24/2033
449786-AA-0	ING BANK NV 144A		F		1FE	1,014,670	97.5140	975,140	1,000,000	1,011,288		(1,071)			5.125	4.950	MN	8,542	51,250	07/15/2003	05/01/2015
45104G-AA-2	ICICI BANK SINGAPORE 144A		F		2FE	5,623,105	99.8420	5,700,978	5,710,000	5,631,163		8,058			5.750	6.150	MN	41,073	184,575	08/01/2006	11/16/2010
45104G-AA-2	ICICI BANK SINGAPORE 144A		LS		2FE	84,767	99.8420	84,866	85,000	84,811		44			5.750	5.810	MN	611	4,887	08/01/2006	11/16/2010
52989R-AA-4	LG TELECOM CO LTD 144A		F		3FE	980,100	105.2500	1,052,500	1,000,000	988,839		3,773			8.250	8.740	JJ	38,042	82,500	07/09/2004	07/15/2009
553054-AA-5	MISC CAP LTD 144A		F		1FE	1,497,510	99.5360	1,493,040	1,500,000	1,498,676		485			5.000	5.030	JJ	37,500	75,000	06/25/2004	07/01/2009
56460E-AA-2	MANTIS REEF LTD 144A		F		1FE	4,990,622	98.7160	5,057,221	5,057,221	5,014,617		23,995			4.692	5.900	MN	31,382	120,186	07/20/2006	11/14/2008
686330-AC-5	ORIX CORP		F		2FE	4,000,000	99.8070	3,992,280	4,000,000	4,000,000					5.480	5.480	MN	23,747		11/16/2006	11/22/2011
690333-AA-7	OVERSEA CHINESE BANKING 144A		F		1FE	6,044,666	110.1630	5,943,294	5,395,000	5,933,656		(98,670)			7.750	5.310	MS	133,585	418,113	11/08/2005	09/06/2011
693070-AC-8	P&O PRINCESS CRUISES PLC		F		1FE	2,935,232	100.7020	2,819,656	2,800,000	2,826,711		(62,210)			7.300	4.950	JD	17,033	204,400	07/18/2005	06/01/2007
693070-AD-6	P&O PRINCESS CRUISES PLC		F		1FE	1,875,133	120.7500	2,143,313	1,775,000	1,866,076		(1,877)			7.875	7.380	JD	11,648	139,781	02/05/2001	06/01/2027
69829V-AD-7	PANAMERICAN BEVERAGES INC		F		1FE	3,063,262	103.7500	2,956,875	2,850,000	2,948,744		(35,755)			7.250	5.740	JJ	103,313	206,625	10/15/2003	07/01/2009
705006-AB-0	PEARSON DOLLAR FIN PLC 144A		F		2FE	2,808,380	99.0550	2,724,013	2,750,000	2,797,380		(5,159)			5.700	5.410	JD	13,063	156,750	09/30/2004	06/01/2014
706448-AD-9	PEMEX FIN LTD		F		2FE	750,000	100.1150	750,862	750,000	750,000					8.020	8.010	FWAN	7,686	60,150	10/28/1999	05/15/2007
71646F-AD-9	PETROBRAS INTL FIN		F		1FE	1,498,090	100.2500	1,503,750	1,500,000	1,499,961		457			9.125	9.150	FA	57,031	136,875	05/07/2003	02/01/2007
716743-AA-7	PETRONAS CAP LTD 144A		F		1FE	1,616,100	107.8410	1,617,615	1,500,000	1,573,631		(11,290)			7.000	5.920	MN	11,375	105,000	11/14/2002	05/22/2012
74251U-AC-8	PRINCIPAL FINL GRP(AU) 144A		F		1FE	563,720	107.0410	535,205	500,000	527,948		(9,596)			8.200	5.860	FA	15,489	41,000	12/02/2002	08/15/2009
75968N-AA-9	RENAISSANCE HDGS LTD		F		2FE	2,188,790	102.0140	2,040,280	2,000,000	2,070,732		(43,400)			7.000	4.580	JJ	64,556	140,000	03/29/2005	07/15/2008
75968N-AB-7	RENAISSANCE HDGS LTD		F		2FE	434,140	100.0790	400,316	400,000	423,552		(3,244)			5.875	4.750	FA	8,878	23,500	07/10/2003	02/15/2013
780097-AN-1	ROYAL BANK OF SCOTLAND GRP		F		1FE	253,223	97.5970	243,993	250,000	252,459		(296)			5.000	4.820	MN	1,701	12,500	04/05/2004	11/12/2013
780153-AR-3	ROYAL CARIBBEAN CRUISES		LS		3FE	1,593,988	101.7830	1,577,637	1,550,000	1,593,803		(184)			7.250	6.830	JD	4,994	57,124	12/05/2006	06/15/2016
806857-AD-0	SCHLUMBERGER LTD 2.125% CVT		F	1	1FE	1,041,750	164.1250	1,477,125	900,000	1,000,832		(30,167)			2.125	(1,080)	JD	1,647	19,125	08/23/2005	06/01/2010
872402-AG-7	TFM SA DE CV		F	1	4FE	2,166,483	108.0000	2,403,000	2,225,000	2,183,645		4,957			12.500	12.980	JD	12,361	278,125	02/11/2003	06/15/2012
87656X-AA-9	TATE & LYLE INTL FIN PLC 144A		F		2FE	2,475,940	94.0480	2,351,200	2,500,000	2,480,033		2,013			5.000	5.120	MN	15,972	125,000	11/16/2004	11/15/2014
87927V-AE-8	TELECOM ITALIA CAP		F		2FE	2,992,928	95.3490	2,860,470	3,000,000	2,994,470		652			5.250	5.280	MN	20,125	157,500	10/15/2004	11/15/2013
88165F-AA-0	TEVA PHAR FIN 1.75% CVT		F	1	2FE	1,961,250	92.1250	1,842,500	2,000,000	1,962,192		942			1.750	1.860	FA	14,681	17,597	05/31/2006	02/01/2026
902118-AM-0	TYCO INTL GRP SA		F		2FE	234,160	101.2380	227,786	225,000	230,597		(2,860)			6.125	4.690	MN	2,297	13,781	09/28/2005	11/01/2008
902118-BG-2	TYCO INTL GRP 3.125% CVT		F	1	2FE	1,646,281	141.6250	1,841,125	1,300,000	1,500,821		(145,460)			3.125	(8,800)	JJ	18,845	20,313	03/13/2006	01/20/2008
91911T-AF-0	VALE OVERSEAS LTD		F		2FE	249,925	98.0000	245,000	250,000	249,931		6			6.250	6.250	JJ	7,378	7,856	01/05/2006	01/11/2016
92241T-AA-0	VEDANTA RESOURCES PLC 144A		F		3FE	1,989,440	98.7500	1,975,000	2,000,000	1,993,482		1,807			6.625	6.740	FA	47,479	132,500	01/20/2005	02/22/2010
92857W-AB-6	VODAFONE GRP PLC		F		1FE	499,860	97.5000	487,500	500,000	499,873		2			6.250	6.250	MN	2,691	31,250	11/19/2002	11/30/2032
92857W-AM-2	VODAFONE GRP PLC		F		1FE	3,768,773	98.0000	3,704,400	3,780,000	3,771,153		2,379			5.500	5.560	JD	9,240	155,347	03/09/2006	06/15/2011
92857W-AM-2	VODAFONE GRP PLC		LS		1FE	1,216,377	98.0000	1,195,600	1,220,000	1,217,144		768			5.500	5.560	JD	2,982	50,139	03/09/2006	06/15/2011
97786H-AA-0	WOLSELEY PLC SER A NTS PVT		F		2	5,000,000	98.2120	4,910,646	5,000,000	5,000,000					4.720	4.720	MN	29,500	236,0		



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
02688#-AA-1	COMMONWEALTH PPTY OFFICE FD SER A PVT				1Z	3,500,000	100.4250	3,514,885	3,500,000	3,500,000					5.390	5.390	JD	4,716	188,650	10/28/2005	12/22/2012
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations						1,605,060,641	XXX	1,607,543,692	1,565,158,151	1,591,027,222		(7,158,281)			XXX	XXX	XXX	25,465,298	87,164,654	XXX	XXX
02148K-AQ-7	CWALT 06-40T1 2A1				JFE	37,948,949	99.9720	37,950,466	37,960,849	37,948,986		275			6.000	5.860	MON	189,804	189,804	11/14/2006	12/25/2036
22822R-AL-4	CCI 06-1A E 144A				2FE	10,000,000	99.8760	9,987,653	10,000,000	10,000,000					6.065	6.060	MON	53,913	53,913	11/29/2006	11/15/2036
22822R-AN-0	CCI 06-1A G 144A				3FE	2,000,000	99.8770	1,997,554	2,000,000	2,000,000					6.795	6.790	MON	12,081	12,081	11/29/2006	11/15/2036
74922L-AL-7	RAL1 06-0S16 A11				JFE	3,995,625	98.6870	3,947,483	4,000,000	3,995,625					6.000	5.940	MON	20,000	20,000	11/16/2006	11/25/2036
74958E-AJ-5	RFMSI 06-S12 3A1				JFE	16,981,406	99.8900	16,981,406	17,000,000	16,981,885		479			5.750	5.680	MON	81,458	81,458	11/27/2006	12/25/2036
4099999 - Total Bonds - Industrial, Misc. - Single Class Mortgage-Backed/Asset-Backed Securities						70,925,980	XXX	70,864,562	70,960,849	70,926,496		754			XXX	XXX	XXX	357,256	209,804	XXX	XXX
05948X-WD-9	BOAMS 03-8 1A13				JFE	2,478,125	96.2160	2,405,403	2,500,000	2,480,067		(228)			5.500	5.550	MON	11,458	137,500	08/18/2004	11/25/2033
05949A-PF-1	BOAMS 04-7 5A10				JFE	6,210,684	98.6050	6,154,877	6,241,894	6,211,440		3,283			5.250	5.290	MON	27,343	328,824	07/21/2004	08/25/2034
05949C-GV-2	BOAMS 05-8 A8				JFE	11,941,406	99.5890	11,950,698	12,000,000	11,944,027		2,253			5.500	5.520	MON	55,000	660,000	10/28/2005	09/25/2035
05949K-JK-3	BOAMS 05-9 1A5				JFE	10,758,471	99.4620	10,733,787	10,791,773	10,758,471		3,391			5.500	5.480	MON	49,462	593,513	10/31/2005	10/25/2035
06051G-BU-2	BAFC 04-2 3A1				JFE	1,488,516	94.8960	1,423,440	1,500,000	1,489,502		173			5.500	5.550	MON	6,875	82,500	08/18/2004	09/20/2034
073914-WC-3	BSMSI 97-6 3A				JFE	962,656	101.7790	969,484	952,536	958,414		(2,549)			6.246	5.780	MON	4,958	54,010	12/18/1997	06/25/2030
12667G-MY-6	CWALT 05-23CB A15				JFE	19,953,257	98.7010	19,694,218	19,953,257	19,953,257					5.500	5.430	MON	91,452	1,097,429	08/22/2005	07/25/2035
12668A-LL-7	CWALT 05-50CB 4A1				JFE	2,879,698	98.8050	2,855,554	2,890,084	2,879,764		1,737			5.000	5.000	MON	144,504	144,504	09/16/2005	11/25/2020
172973-3Y-3	CMSI 05-8 1A1				JFE	13,939,486	99.1190	13,948,915	14,072,838	13,946,908		18,644			5.500	5.630	MON	64,499	774,006	11/01/2005	11/25/2035
172973-MG-3	CMSI 05-1 1A1				JFE	11,523,754	98.2060	11,336,568	11,543,594	11,523,754		2,261			5.000	4.960	MON	48,098	577,180	05/16/2005	02/25/2035
172973-P3-7	CMSI 05-1 2A1				JFE	30,331,241	97.9370	30,138,909	30,773,612	30,357,166		48,786			4.750	5.010	MON	121,812	1,461,747	03/15/2005	02/25/2020
172973-YT-0	CMSI 04-5 1A3				JFE	11,384,405	98.6810	11,257,295	11,407,681	11,384,405		2,666			5.250	5.210	MON	49,909	598,903	08/04/2004	08/25/2034
225458-YA-0	CSFB 05-6 BA1				JFE	11,761,154	97.4370	11,710,455	12,018,423	11,764,581		37,266			4.500	4.960	MON	540,829	545,069	09/16/2005	07/25/2020
225490-HC-2	CSFB 04-6 2A1				JFE	10,870,761	96.2510	10,870,761	11,294,087	10,870,761		208	421,561		4.750	4.680	MON	44,706	536,346	09/15/2004	09/25/2019
32051G-GU-3	FHASI 05-1 1A4				JFE	991,094	95.3580	953,587	1,000,000	991,705		190			5.250	5.300	MON	4,375	52,500	01/19/2005	03/25/2035
36242D-GR-9	GSR 05-5F 3A2				JFE	22,088,228	97.0020	21,507,410	22,172,071	22,093,274		13,820			5.000	5.010	MON	92,384	1,108,604	05/24/2005	06/25/2035
36242Z-XZ-1	GSR 05-2F 1A2				JFE	9,141,349	98.5080	9,033,265	9,170,005	9,141,349		3,613			5.000	4.990	MON	38,208	458,500	05/02/2005	03/25/2035
76111X-GB-3	RFMSI 04-S2 A9				JFE	1,197,998	96.0160	1,153,164	1,201,000	1,197,998					5.500	5.480	MON	5,505	66,055	10/04/2004	03/25/2034
76111X-ZR-7	RFMSI 05-S7 A1				JFE	26,746,982	99.0930	26,793,322	27,038,491	26,766,851		52,553			5.500	5.650	MON	123,979	1,489,838	11/02/2005	11/25/2035
94981A-AA-1	WFMSB 03-14 1A1				JFE	2,565,368	96.7810	2,490,775	2,573,612	2,565,409		1,201			4.750	4.750	MON	10,187	122,234	10/07/2004	12/25/2018
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities						209,214,633	XXX	207,381,887	211,094,958	209,279,103		189,268	421,561		XXX	XXX	XXX	907,321	10,885,022	XXX	XXX
05948X-SF-9	BOAMS 03-6 2B2				JFE	422,608	95.2140	412,968	433,722	425,083		1,455			4.750	5.130	MON	1,717	20,602	09/25/2003	08/25/2018
05948X-SG-7	BOAMS 03-6 2B3				2FE	542,126	93.5020	541,236	578,846	550,801		4,946			4.750	5.820	MON	2,291	27,495	09/25/2003	08/25/2018
39678#-AG-0	GREENWICH CAP ACCEPT 91-4 CL B PVT				5*	1,067,057	100.0000	1,069,731	1,069,731	1,067,057		496			6.465	6.890	MON	11,527	62,781	06/10/1993	07/01/2019
591907-B-0	METROPOLITAN MTG PKG #07 PVT				5*	44,221	100.0000	45,405	45,405	45,405		(11)			8.150	8.710	MON	308	4,077	12/15/1986	12/25/2008
591907-BQ-8	METROPOLITAN MTG PKG #09 PVT				5*	32,151	100.0000	32,472	32,472	32,464		(6)			9.710	9.490	MON	263	3,630	06/26/1987	01/01/2010
949761-AW-0	WFMSB 03-11 B3				2FE	233,261	93.3470	233,976	250,650	237,287		2,031			4.750	5.910	MON	992	11,906	09/15/2003	10/25/2018
4299999 - Total Bonds - Industrial, Misc. - Other Multi-Class Residential Mortgage-Backed Securities						2,341,424	XXX	2,335,788	2,410,826	2,358,097		8,911			XXX	XXX	XXX	17,098	130,491	XXX	XXX
02660T-ER-0	AHM 05-2 5A1				JFE	12,435,547	97.1690	12,146,208	12,500,000	12,439,110		1,907			5.064	5.090	MON	52,750	633,000	07/12/2005	09/25/2035
03072S-KQ-7	AMS1 03-10 AF6				JFE	3,998,192	96.0620	3,842,500	4,000,000	3,998,192					4.710	4.650	MON	15,700	188,400	10/01/2003	12/25/2033
03072S-QQ-1	AMS1 04-FR1 A7				JFE	2,616,797	95.8750	2,636,563	2,750,000	2,679,108		25,347			4.560	5.630	MON	10,450	125,400	06/02/2004	05/25/2034
04542B-MV-1	ABFC 05-AQ1 M1				JFE	7,022,155	96.9680	6,811,085	7,024,000	7,022,155					5.240	5.170	MON	30,671	368,058	06/01/2005	06/25/2035
05949A-JY-7	BOAMS 04-6 1A12				JFE	6,777,980	98.1270	6,678,486	6,805,895	6,778,011		2,884			5.500	5.500	MON	31,194	374,324	06/23/2004	07/25/2034
07383F-7W-2	BSCMS 05-PWR8 A4				JFE	981,328	95.7310	957,320	1,000,000	983,413		1,455			4.674	4.890	MON	3,895	46,740	07/21/2005	06/11/2041
07383F-AA-6	BSCMS 98-C1 A1				JFE	147,313	100.1620	150,605	150,361	149,618		807			6.340	6.790	MON	794	9,534	09/15/1999	06/16/2030
07383F-AP-3	BSCMS 99-C1 A1				JFE	66,852	100.0220	65,885	65,870	65,871		(263)			5.910	5.540	MON	324	5,247	02/01/1999	02/14/2031
07383F-BD-9	BSCMS 99-WF2 A1				JFE	46,329	100.0290	47,874	47,860	47,523		47,860			6.800	7.610	MON	271	4,619	06/15/2000	07/15/2031
07383F-BE-7	BSCMS 99-WF2 A2				JFE	871,258	103.2290	779,383	755,000	806,196		(21,917)			7.080	3.630	MON	4,455	53,454	02/20/2004	07/15/2031
07383F-ES-5	BSCMS 04-PWR4 A2				JFE	1,508,231	100.1930	1,502,907	1,500,000	1,505,368		(1,111)			5.286	5.170	MON	6,608	79,290	06/24/2004	06/11/2041
07383F-JC-3	BSCMS 02-TOP6 A2				JFE	33,650,519	105.0930	32,657,954	31,075,000	33,106,450		(361,122)			6.460	4.900	MON	167,310	2,007,444	09/29/2005	10/15/2036
07384Y-CU-8	BSABS 02-1 1A5				JFE	680,805	100.2500	659,726	658,081												

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
161546-HV-1	CFAB 04-1 1M1				IFE	499,991	.96	484,063	500,000	499,991					4.725	4.650	MON	1,969	23,624	02/11/2004	05/25/2033
173067-AC-3	CGCMT 04-C1 A3				IFE	5,024,980	.99	4,998,495	5,000,000	5,013,604		(4,968)			5.251	5.130	MON	21,881	262,570	06/08/2004	04/15/2040
200476-BP-1	COMM 04-LB3A A4				IFE	8,039,604	.99	7,986,478	8,000,000	8,024,596		(7,166)			5.234	5.130	MON	34,893	418,720	06/18/2004	07/10/2037
201730-AM-8	CMAT 99-C2 A2				IFE	1,978,438	.104	2,088,688	2,000,000	1,991,879		2,369			7.546	7.690	MON	8,384	150,920	01/13/2000	11/17/2032
22540V-EH-1	CSFB 01-CKNS A3				IFE	194,468	.99	182,941	183,786	188,560		(5,675)			5.107	2.930	MON	790	11,497	12/18/2003	09/15/2034
22540V-NJ-7	CSFB 01-CK6 A3				IFE	6,469,922	.104	6,261,728	6,000,000	6,314,855		(57,838)			6.387	5.020	MON	31,935	383,220	06/15/2004	08/15/2036
22541S-D4-7	CSFB 04-CF2 1A2 144A				IFE	3,967,552	.96	3,861,250	4,000,000	3,983,690		7,040			5.150	5.350	MON	17,167	206,000	10/07/2004	01/25/2043
225470-AS-2	CSFB 05-C5 AJ				IFE	2,928,351	.97	2,865,971	3,000,000	2,934,336		5,239			5.100	5.380	MON	12,750	153,000	11/01/2005	08/15/2038
225470-MM-9	CSFB 05-C6 AJ				IFE	4,357,514	.98	4,349,018	4,405,000	4,360,621		3,043			5.230	5.340	MON	19,198	230,381	12/14/2005	12/15/2040
225470-XD-0	CSMC 06-OMA B2 144A				IFE	361,800	.100	360,333	360,000	361,692		(108)			5.538	5.460	MON	1,717	16,614	02/01/2006	05/15/2023
23322B-FZ-6	DLJCM 99-CG3 A1A				IFE	43,204	.100	43,204	39,110	39,680		(3,576)			7.120	3.020	MON	235	3,826	09/06/2002	10/10/2032
24763L-FM-7	DELHE 99-2 AGF				IFE	122,367	.99	121,979	122,400	122,400					7.870	7.300	MON	803	9,633	06/01/1999	08/15/2030
251562-AC-8	DMARC 98-C1 A2				IFE	416,560	.100	405,232	402,570	404,679		(2,102)			6.538	5.630	MON	2,208	29,667	01/30/2002	06/15/2031
294751-DF-6	EQABS 03-4 M1				IFE	3,005,652	.99	2,970,000	3,000,000	3,000,071		(2,193)			5.369	5.240	MON	13,423	161,056	12/15/2003	10/25/2034
337367-AB-2	FULBA 98-C2 A2				IFE	318,699	.101	307,586	304,428	307,178		(2,064)			6.560	5.460	MON	1,720	20,615	05/15/2002	11/18/2035
33736X-CU-1	FUNBC 01-C3 A2				IFE	26,866	.100	26,158	26,138	26,138		(1,009)			6.180	5.480	MON	139	1,670	05/02/2002	08/15/2033
361849-EA-6	GMACC 98-C2 B				IFE	1,988,633	.101	2,029,017	2,000,000	1,993,728		761			6.420	6.460	MON	10,700	128,400	02/11/1999	05/15/2035
36228C-TH-6	GSMS 04-GG2 A6				IFE	6,929,891	.100	6,825,859	6,800,000	6,901,920		(11,839)			5.396	5.120	MON	30,577	366,928	08/04/2004	08/10/2038
36228C-UV-3	GSMS 05-ROCK A 144A				IFE	1,971,172	.97	1,955,193	2,000,000	1,971,946		774			5.366	5.480	MON	8,943	89,433	01/31/2006	05/03/2032
36228F-C3-8	GSA A 04-NC1 AF6				IFE	999,969	.97	975,962	1,000,000	999,969					4.762	4.690	MON	3,968	47,620	02/12/2004	11/25/2033
368280-HV-1	GECMC 04-C3 A3				IFE	21,337,070	.98	21,161,874	21,500,000	21,363,088		21,530			4.865	4.990	MON	87,165	1,045,974	10/03/2005	07/10/2039
46625M-GP-8	JPMCC 01-C1B3 A2				IFE	874,492	.101	816,494	803,179	844,671		(17,140)			6.044	3.870	MON	4,045	59,059	10/08/2003	11/15/2035
46625M-KL-2	JPMCC 02-C1B4 A3				IFE	6,062,309	.103	5,925,779	5,700,000	5,928,527		(43,067)			6.162	5.170	MON	29,270	351,234	08/26/2003	05/12/2034
46625M-LS-6	JPMCC 02-C1 A3				IFE	5,819,043	.100	5,533,395	5,500,000	5,697,383		(33,613)			5.376	5.570	MON	24,640	295,680	02/21/2003	07/12/2037
46625M-NP-0	JPMCC 02-C1B5 A2				IFE	1,027,603	.99	993,955	1,000,000	1,018,716		(2,971)			5.161	4.750	MON	4,301	51,610	12/15/2003	10/12/2037
46625Y-CV-3	JPMCC 04-LN2 A2				IFE	2,512,383	.98	2,463,328	2,500,000	2,508,985		(1,453)			5.115	5.020	MON	10,656	127,875	08/12/2004	07/15/2041
52108H-FS-8	LBUBS 01-C7 A3				IFE	257,584	.100	241,380	239,622	249,809		(9,095)			5.642	3.600	MON	761	15,790	10/24/2003	12/15/2025
60935B-DZ-9	TMSHE 98-B AF9				IFE	91,951	.100	88,425	88,149	88,160		(626)			6.335	5.030	MON	465	7,401	06/25/2002	08/15/2039
61745M-XB-4	MSC 04-H03 A4				IFE	979,258	.96	969,720	1,000,000	983,717		1,685			4.800	5.050	MON	4,000	48,000	04/27/2004	01/13/2041
61746W-HD-5	MSDWC 01-TOP3 A2				IFE	108,894	.100	100,179	99,931	102,688		(10,847)			6.010	2.450	MON	500	14,370	10/28/2003	07/15/2033
61746W-HE-3	MSDWC 01-TOP3 A3				IFE	463,126	.100	421,050	419,386	430,760		(39,806)			6.200	2.680	MON	2,217	47,651	10/08/2003	07/15/2033
64352V-GW-5	NCHET 04-A A119				IFE	1,999,759	.99	1,981,875	2,000,000	1,999,759					5.470	5.390	MON	9,117	109,406	08/02/2004	08/25/2034
69574E-AN-0	PMAC 99-C1 A2				IFE	2,279,908	.102	2,372,926	2,325,695	2,309,262		5,902			6.820	7.110	MON	13,218	161,018	11/10/2000	06/15/2032
75970N-BL-0	RAMC 05-C3 M4				IFE	5,786,942	.97	5,660,409	5,787,000	5,786,942					5.603	5.510	MON	27,020	324,239	09/09/2005	11/25/2035
760985-2V-6	RAMP 04-RS4 A16				IFE	6,999,926	.97	6,844,688	7,000,000	6,999,926					5.072	5.010	MON	29,587	355,028	04/16/2004	04/25/2034
760985-YV-7	RAMP 03-RZ4 A7				IFE	9,936,691	.97	9,698,655	9,937,783	9,936,691		7			4.790	4.730	MON	39,668	476,020	09/16/2003	06/25/2033
76110V-PS-1	RFMS2 04-H11 M1				IFE	1,999,443	.96	1,922,500	2,000,000	1,999,443					5.080	5.000	MON	8,467	101,600	03/01/2004	04/25/2029
76110V-RK-6	RFMS2 05-H12 M1				IFE	999,666	.97	976,875	1,000,000	999,666					5.110	5.050	MON	4,258	51,100	06/24/2005	05/25/2035
76110W-UY-0	RASC 03-KS10 M11				IFE	989,048	.98	989,063	1,000,000	993,492		1,274			5.120	5.290	MON	4,267	51,200	12/26/2003	12/25/2033
76110W-ZP-4	RASC 04-KS6 A16				IFE	4,997,611	.98	4,945,313	5,000,000	4,997,611					5.390	5.330	MON	22,458	269,460	06/09/2004	07/25/2034
76110W-ZU-3	RASC 04-KS6 M1				IFE	3,742,839	.98	3,707,813	3,750,000	3,742,839					5.850	5.800	MON	18,281	219,342	06/09/2004	07/25/2034
76112B-DV-9	RAMP 04-RS10 M11				IFE	249,982	.98	245,703	250,000	249,982					5.280	5.200	MON	1,100	13,195	10/22/2004	10/25/2034
79549A-JH-3	SBM7 01-C2 A2				IFE	2,017,959	.100	1,861,685	1,846,946	1,909,103		(41,616)			6.168	3.880	MON	9,645	122,349	10/08/2003	02/13/2010
79549A-JJ-9	SBM7 01-C2 A3				IFE	1,591,013	.104	1,520,926	1,542,931	1,542,931		(16,180)			6.499	4.840	MON	7,925	94,268	04/29/2004	10/13/2011
86359B-2F-7	SASC 05-2KS 1A5A				IFE	1,999,063	.94	1,894,375	2,000,000	1,999,063					4.720	4.660	MON	7,867	94,400	01/24/2005	02/25/2035
86359D-PR-2	SASC 05-S5 M3				IFE	13,991,192	.97	13,875,378	14,254,000	14,050,387		45,460			5.000	5.380	MON	59,392	712,700	09/06/2005	08/25/2035
86359D-UE-5	LBSBC 05-2A 2A 144A				IFE	17,473,404	.99	17,417,552	17,475,576	17,473,404		289			5.520	5.420	MON	80,388	963,797	10/26/2005	09/25/2030
929766-CS-0	WBCMT 02-C2 A4				IFE	25,550,781	.98	24,654,315	25,000,000	25,338,061		(54,141)			4.988	4.660	MON	103,750	1,245,000	02/04/2003	11/15/2034
929766-LK-7	WBCMT 02-C14 A4				IFE	2,512,425	.98	2,460,253	2,500,000	2,508,994		(1,490)			5.080	4.990	MON	127,200	1,200,000	08/12/2004	08/15/2041
94980G-AK-7	WFHET 04-2 A19				IFE	2,498,532	.96	2,421,875	2,500,000	2,498,											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
07387B-BG-7	BSCMS 05-T20 G 144A				2FE	191,525	.96	192,209	200,000	192,259		627			5.155	5.680	MON	859	10,434	10/20/2005	10/12/2042
07387B-BH-5	BSCMS 05-T20 H 144A				2FE	377,794	.95	382,259	400,000	379,688		1,616			5.303	6.010	MON	1,768	20,868	10/20/2005	10/12/2042
07387B-CS-0	BSCMS 05-T20 E				1FE	196,535	.97	195,689	200,000	196,824		246			5.155	5.434	MON	859	10,434	10/20/2005	10/12/2042
12613X-DE-8	CNH 06-A B				1FE	2,499,236	100	2,510,938	2,500,000	2,499,377		141			5.400	5.400	MON	6,000	100,875	03/16/2006	12/17/2012
126673-P5-5	CWL 05-4 MF4				1FE	4,249,818	.97	4,150,391	4,250,000	4,249,818					5.335	5.250	MON	18,895	226,737	06/01/2005	10/25/2035
126673-P7-1	CWL 05-4 MF6				1FE	3,324,882	.97	3,241,875	3,325,000	3,324,882					5.534	5.440	MON	15,334	184,005	06/01/2005	10/25/2035
126673-RA-2	CWL 04-13 MF3				1FE	999,968	.97	978,125	1,000,000	999,968					5.270	5.180	MON	4,392	52,700	12/13/2004	02/25/2035
126673-RB-0	CWL 04-13 MF4				1FE	2,649,985	.97	2,591,203	2,650,000	2,649,985					5.499	5.410	MON	12,144	145,724	12/13/2004	02/25/2035
126673-RC-8	CWL 04-13 MF5				1FE	999,970	.97	977,188	1,000,000	999,970					5.568	5.480	MON	4,640	55,680	12/13/2004	01/25/2035
126673-TG-7	CWL 04-S1 M2				1FE	2,249,954	.97	2,188,828	2,250,000	2,249,954					5.084	5.000	MON	9,533	114,390	12/16/2004	02/25/2035
126673-Z5-4	CWL 05-7 MF4				1FE	1,249,973	.96	1,210,938	1,250,000	1,249,973					5.205	5.130	MON	5,422	65,063	06/24/2005	11/25/2035
126673-Z6-2	CWL 05-7 MF5				1FE	3,893,861	.96	3,755,276	3,894,000	3,893,861					5.334	5.250	MON	17,309	207,706	06/24/2005	11/25/2035
161582-AG-6	CMFUN 99-1 E				1FE	2,399,414	106	2,666,870	2,500,000	2,454,926		11,991			7.882	8.110	MON	192,338	192,338	11/09/1999	08/15/2031
17305E-AW-5	CCCI 02-C2 C2				2FE	4,078,125	106	3,992,578	3,750,000	3,957,233		(33,970)			6.950	5.690	FA	98,458	260,625	02/20/2003	02/18/2014
17305E-BT-1	CCCI 03-C4 C4				2FE	490,977	.97	487,188	500,000	493,345		848			5.000	5.240	JD	1,458	25,000	02/10/2004	06/10/2015
17305E-CF-0	CCCI 04-B2 B2				1FE	16,108,125	100	16,130,000	16,130,000	16,108,125					5.070	5.210	MON	59,889	859,603	11/30/2005	10/07/2013
200466-AE-0	COMM 99-1 D				1FE	471,895	102	510,598	500,000	491,754		3,496			6.701	7.530	MON	2,792	33,505	12/10/1999	05/15/2032
225451-3C-0	HEMT 04-6 M2				1FE	999,985	.98	986,875	1,000,000	999,985					5.321	5.190	MON	4,434	53,210	12/07/2004	04/25/2035
225458-4G-0	HEMT 05-4 M4				1FE	999,998	.98	984,063	1,000,000	999,998					5.701	5.600	MON	4,751	57,010	09/20/2005	01/25/2036
225458-CV-8	HEMT 05-1 M4				1FE	999,976	.98	987,188	1,000,000	999,976					5.265	5.180	MON	4,388	52,650	02/01/2005	06/25/2035
225470-NV-1	CSFB 05-C6 G 144A				2FE	5,259,173	.96	5,389,344	5,610,000	5,285,070		24,750			5.230	6.030	MON	24,450	293,403	12/14/2005	12/15/2040
225470-NX-7	CSFB 05-C6 H 144A				2FE	5,265,262	.95	5,393,900	5,646,000	5,293,337		27,793			5.230	6.100	MON	24,607	295,286	12/14/2005	12/15/2040
22822R-AC-4	CCI 05-1A C 144A				1FE	10,000,000	.98	9,870,301	10,000,000	10,000,000					5.074	5.070	MON	22,551	507,400	06/08/2005	06/15/2035
294751-DG-4	EQABS 03-4 M2				1FE	999,999	.99	992,188	1,000,000	999,999					6.031	5.920	MON	5,026	60,305	10/17/2003	10/25/2034
368280-DW-3	GECMC 04-C1 F 144A				2FE	1,256,193	.96	1,208,735	1,250,000	1,254,299					5.088	5.000	MON	5,300	63,600	01/16/2004	11/10/2038
368280-DX-1	GECMC 04-C1 G 144A				2FE	1,256,191	.96	1,208,156	1,250,000	1,254,297		(682)			5.157	5.070	MON	5,372	64,463	01/16/2004	11/10/2038
37945H-AD-4	TOWER 04-2A D 144A				2FE	1,100,000	.98	1,086,393	1,100,000	1,100,000					5.093	5.040	MON	4,669	56,023	12/07/2004	12/15/2014
396789-FW-4	GCCFC 04-GG1 D				1FE	3,441,981	100	3,431,789	3,425,000	3,437,312					5.298	5.210	MON	15,121	184,072	05/01/2004	06/10/2036
396789-FX-2	GCCFC 04-GG1 E				1FE	2,311,394	100	2,307,275	2,300,000	2,308,261		(1,246)			5.377	5.290	MON	10,306	125,769	05/01/2004	06/10/2036
396789-FY-0	GCCFC 04-GG1 F 144A				2FE	2,905,165	100	2,912,055	2,900,000	2,903,226		(770)			5.482	5.440	MON	13,248	161,250	05/01/2004	06/10/2036
396789-FZ-7	GCCFC 04-GG1 G 144A				2FE	2,734,188	.99	2,748,484	2,750,000	2,736,761		1,017			5.482	5.530	MON	12,563	152,908	05/01/2004	06/10/2036
464187-CS-0	IRWHE 05-B 1M2				1FE	2,499,971	.97	2,432,813	2,500,000	2,499,971					5.380	5.290	MON	11,208	134,575	05/27/2005	12/25/2029
52108H-DH-4	LBUBS 01-C2 C				1FE	5,535,156	106	5,326,926	5,000,000	5,299,189		(62,569)			6.975	5.360	MON	19,375	348,750	11/25/2002	09/15/2034
52108H-US-1	LBUBS 03-C7 E 144A				1FE	1,004,898	.99	990,761	1,000,000	1,003,396		(492)			5.060	4.990	MON	2,812	51,313	09/23/2003	07/15/2037
52108H-UU-6	LBUBS 03-C7 G 144A				1FE	499,241	.98	494,713	500,000	499,373		43			5.075	5.080	MON	1,410	25,732	09/23/2003	07/15/2037
52108H-UV-4	LBUBS 03-C7 H 144A				2FE	983,545	.98	986,722	1,000,000	987,878		1,421			5.075	5.280	MON	2,820	51,463	09/23/2003	07/15/2037
536885-AA-4	LSMFT 01-3A 144A				2FE	377,328	100	381,906	381,380	377,943		649			6.950	7.170	JAJO	4,859	26,506	12/15/2004	01/26/2032
53688P-AA-0	LSMFT 02-5A 144A				2FE	200,181	100	207,716	206,106	201,961		1,747			6.000	7.050	JAJO	2,267	12,366	12/15/2004	10/25/2032
53688Q-AA-8	LSMFT 02-4A A 144A				2FE	573,073	.94	592,696	624,390	573,073		5,194			5.270	6.010	JAJO	6,033	32,905	12/15/2004	10/25/2032
617451-BX-6	MSC 05-H07 F				1FE	197,033	.98	196,805	200,000	197,258		205			5.203	5.370	MON	867	10,552	11/17/2005	11/14/2042
617451-CA-5	MSC 05-H07 G 144A				2FE	573,089	.96	579,106	600,000	575,244		1,984			5.203	5.770	MON	2,602	31,655	11/17/2005	11/14/2042
617451-CB-3	MSC 05-H07 J 144A				2FE	944,479	.95	959,881	1,000,000	948,929		4,099			5.203	5.910	MON	4,336	52,758	11/17/2005	11/14/2042
61745M-SS-8	MSC 05-T19 G 144A				2FE	939,453	.95	956,558	1,000,000	941,914		2,461			5.349	5.960	MON	4,458	49,718	01/25/2006	06/12/2047
759950-ES-3	RAMC 04-4 MF4				1FE	1,710,000	.98	1,686,488	1,710,000	1,710,000					5.586	5.500	MON	7,960	95,459	12/01/2004	02/25/2035
759950-ET-1	RAMC 04-4 MF5				1FE	1,000,000	.97	977,813	1,000,000	1,000,000					5.685	5.590	MON	4,738	56,813	12/01/2004	02/25/2035
759950-EU-8	RAMC 04-4 MF6				1FE	1,500,000	.98	1,473,750	1,500,000	1,500,000					5.834	5.740	MON	7,293	87,453	12/01/2004	02/25/2035
76110V-PT-9	RFMS2 04-H11 M2				1FE	1,151,279	.96	1,125,317	1,165,000	1,153,112		1,834			5.280	5.750	MON	5,126	41,712	08/29/2006	04/25/2029
76110W-ZV-1	RASC 04-KS8 M12				1FE	2,681,604	.96	2,658,906	2,750,000	2,706,872		9,747			5.850	6.320	MON	13,406	160,851	06/09/2004	07/25/2034
929766-MD-2	WBCMT 03-C8 F 144A				2FE	1,000,843	100	1,000,556	1,000,000	1,000,137		(249)			5.035	4.990	MON	4,196	50,943	12/26/2003	11/15/2035
4499999	Total Bonds - Industrial Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities					120,008,556	.XXX	119,205,026	120,219,608	119,816,999											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
11561#-AB-0	QUENTIN BROWN SR (WALGREEN)				1	2,135,570	.110.6060	2,362,072	2,135,570	2,135,570					8.375	8.370	MON	14,905	178,854	10/24/1996	11/01/2016
12465@-AA-9	C&C REALTY (WALGREEN)				1	1,705,916	.111.1520	1,896,173	1,705,916	1,705,916					8.490	8.490	MON	12,069	144,832	10/30/1996	11/01/2016
12673#-AA-5	CZ-BRISTOL ASSOC (KROGER)				2	5,020,812	.103.4760	5,195,370	5,020,812	5,020,812					7.250	7.250	MON	30,334	364,009	04/30/1999	03/01/2023
26831@-AA-6	EDF DANVERS II (KOHLS)				1	7,705,653	.108.5890	8,367,582	7,705,695	7,705,695					7.250	7.250	MON	46,555	558,663	04/29/2002	10/01/2027
30256@-AA-4	FPIP III LTD(MCDONALDS)				1	498,230	.106.2910	529,575	498,230	498,230					7.685	7.680	MON	3,191	38,289	05/16/1996	05/01/2016
32009#-AA-8	FIRST EQUITY PTNRS (US POST OFFICE)				1	479,048	.107.2760	513,905	479,048	479,048					8.250	8.250	MON	3,293	39,521	11/28/1995	04/01/2015
33832#-AA-9	CVS EGL E MAIN GRAND PRAIRIE TX, LP-				3	1,513,272	.105.3840	1,594,761	1,513,272	1,513,272					7.550	7.540	MON	9,521	114,252	10/21/1997	01/01/2017
35102*-AA-1	473 MAIN AMC ASSOCIATES (AMOCO)				1	240,801	.101.8440	245,242	240,801	240,801					6.990	6.980	MON	1,342	16,110	10/20/1998	08/01/2013
35361#-AA-3	JAMES FRANKLIN (WALGREEN)				1	2,068,520	.110.1350	2,278,177	2,068,520	2,068,520					8.360	8.350	MON	14,411	172,928	04/08/1997	02/01/2017
36173@-AA-1	GG BYPASS PLAZA 1997 LP (STAPLES)				2	1,191,718	.099.7570	1,188,826	1,191,718	1,191,718					6.820	6.810	MON	6,773	81,275	10/22/1998	02/01/2013
36174@-AA-0	GGE LOYAL PLAZA (ECKERD)				3	1,766,427	.098.2080	1,734,786	1,766,427	1,766,427					6.890	6.890	MON	10,142	121,707	05/06/1999	03/01/2019
36175#-AA-7	GH SINKING SPRINGS ASSOC (RICHFOOD)				2	3,973,392	.092.3260	3,668,508	3,973,392	3,973,392					7.410	7.410	MON	24,536	294,428	06/08/1999	06/01/2024
36176#-AA-6	G-H REISTERSTOWN (FOOD-A-RAMA)				2	9,674,667	.091.2720	8,830,347	9,674,667	9,674,667					7.500	7.500	MON	60,467	725,600	01/11/2000	11/01/2029
39363#-AA-3	MR & MRS HAROLD GREENBERG (WALGREEN)				1	1,445,051	.110.1910	1,592,329	1,445,051	1,445,051					8.355	8.350	MON	10,061	120,734	05/20/1997	07/01/2016
39807*-AA-1	GREYSTONE GRP UNION (WALGREEN)				1	1,218,255	.110.2550	1,343,195	1,218,255	1,218,255					8.790	8.790	MON	8,924	107,085	08/29/1995	06/01/2015
40418#-AA-6	HD PORTAGE LTD (HOME DEPOT)				1	7,299,123	.107.7520	7,864,992	7,299,123	7,299,123					8.040	8.040	MON	48,904	586,849	06/26/1997	01/01/2018
41465*-AA-0	HARRISBURG CVS ASSOC (CVS)				2	1,137,688	.102.7370	1,168,835	1,137,688	1,137,688					6.890	6.890	MON	6,532	78,387	02/02/1999	02/01/2019
42027#-AA-5	HAWKINS-SMITH & MCLANE (WALGREEN)				1	1,039,502	.105.0000	1,091,486	1,039,510	1,039,510					8.250	8.250	MON	7,147	85,760	06/29/1995	06/01/2015
43731#-AA-0	HOMEROAD PPTY CO LLC				3	1,689,162	.096.8500	1,635,958	1,689,162	1,689,162					6.610	6.610	MON	9,304	111,654	12/21/1998	10/01/2018
44052@-AA-1	RFS INC (WALGREEN)				1	835,923	.104.0000	869,360	835,923	835,923					6.625	6.620	MON	6,008	72,098	11/29/1994	11/01/2014
45662@-AA-0	INFINITY ROUTE 5 LP (WALMART)				1	3,060,938	.119.6120	3,661,256	3,060,938	3,060,938					9.250	9.240	MON	23,595	283,137	04/25/1995	04/01/2020
47029@-AA-4	JAMES CITY INC (WALGREEN)				1	1,079,950	.108.0420	1,166,805	1,079,950	1,079,950					8.375	8.370	MON	7,537	90,446	08/08/1995	12/01/2014
48283#-AA-1	KAGAL INV (CVS)				2	1,349,789	.104.4720	1,410,155	1,349,789	1,349,789					7.250	7.240	MON	8,155	97,823	01/14/1999	06/01/2018
48553@-AA-6	PLEASANT REALTY TRUST (WALGREEN)				1	1,430,041	.109.5540	1,566,679	1,430,042	1,430,042					8.530	8.520	MON	10,165	121,983	07/13/1995	03/01/2015
50216@-AA-1	LTW INV LP (WALGREEN)				1	1,899,214	.111.2810	2,113,482	1,899,214	1,899,214					8.400	8.400	MON	13,295	159,534	04/28/1997	02/01/2018
51509@-AA-5	LANDSTONE INV PPTY (CVS)				2	1,951,020	.102.9800	2,009,171	1,951,020	1,951,020					6.900	6.900	MON	11,218	134,620	10/07/1999	10/01/2019
52548#-AA-4	LEJEUNE/E 9TH (ECKERD)				3	2,673,624	.096.1080	2,569,585	2,673,624	2,673,624					6.610	6.610	MON	14,727	176,727	06/10/1999	05/01/2022
57917*-AA-0	MALLEN WASHINGTON ASSOC (BI-LO)				2	1,711,829	.107.1580	1,834,364	1,711,829	1,711,829					9.000	9.000	MON	12,839	154,065	09/28/1995	10/01/2014
58175#-AA-1	MCKNIGHT DEV (THRIFT)				3	1,414,666	.099.2350	1,403,849	1,414,666	1,414,666					7.080	7.080	MON	8,347	100,158	10/29/1998	10/01/2018
59338#-AA-3	GEORGE NOVRODER (WALGREEN)				1	1,517,488	.108.0510	1,639,664	1,517,488	1,517,488					7.950	7.950	MON	10,053	120,640	01/30/1997	12/01/2016
63883#-AA-4	NATSHI LTD (WALGREEN)				1	1,262,962	.110.0890	1,390,387	1,262,962	1,262,962					8.250	8.240	MON	8,683	104,194	11/07/1996	12/01/2016
65441@-AA-6	90-67 SUTPHIN BLVD CORP (MCDONALD)				1	523,374	.113.4110	593,565	523,374	523,374					8.250	8.250	MON	3,598	43,178	10/31/2001	12/01/2019
68233@-AA-2	GILTZ & ASSOCIATES (REVC0)				2	1,570,584	.103.6610	1,628,095	1,570,584	1,570,584					7.100	7.100	MON	9,293	111,511	04/01/1999	06/01/2018
68258#-AA-0	GILTZ & ASSOCIATES (CVS)				2	1,491,179	.106.6090	1,589,743	1,491,179	1,491,179					7.500	7.500	MON	9,320	111,838	04/01/1999	01/01/2020
70904@-AA-6	PENNSYLVANIA OKC LLC (WALGREEN)				1	1,184,149	.109.4850	1,296,476	1,184,149	1,184,149					8.490	8.480	MON	8,378	100,534	07/16/1996	11/01/2015
73738#-AB-8	JOSEPH POSH (CVS)				2	1,454,939	.105.3430	1,532,679	1,454,939	1,454,939					7.375	7.370	MON	8,942	107,302	02/04/1999	01/01/2019
73738#-AC-6	JOSEPH POSH (CVS)				2	1,474,279	.103.1480	1,520,700	1,474,279	1,474,279					6.950	6.950	MON	8,539	102,462	06/29/1999	07/01/2019
75670*-AA-9	RED LEAF DEV (CVS)				2	1,266,171	.104.2280	1,319,716	1,266,171	1,266,171					7.170	7.170	MON	7,565	90,784	02/09/1999	01/02/2019
75670@-AA-7	RED LEAF-GREEN RIDGE (CVS)				2	1,107,772	.104.8260	1,161,243	1,107,772	1,107,772					7.280	7.270	MON	6,720	80,646	01/19/1999	01/01/2019
76130#-AA-7	RETAIL TODAY LTD (REVC0)				2	1,189,291	.105.7210	1,257,336	1,189,291	1,189,291					7.540	7.540	MON	7,473	89,673	03/03/1998	11/01/2017
77180#-AA-4	ROCHESTER - COLUMBUS (WALGREEN)				1	882,205	.107.9660	952,486	882,205	882,205					7.790	7.780	MON	5,727	68,724	12/20/1996	01/01/2017
78391*-AA-1	SB PPTYS (WALGREEN)				1	1,336,218	.107.1400	1,431,634	1,336,218	1,336,218					7.875	7.870	MON	8,769	105,227	03/05/1996	03/01/2016
78392#-AA-6	SAS ONE LLC (ECKERD)				3	1,991,819	.100.1070	1,993,954	1,991,819	1,991,819					7.250	7.250	MON	12,034	144,407	11/04/1999	10/01/2019
83751#-AA-1	S COVE DEV (STOP & SHOP)				3	11,793,564	.106.0000	12,501,265	11,793,564	11,793,564					8.060	8.060	MON	79,213	950,567	12/28/2001	07/01/2025
84075#-AA-8	S WILLOW EDF (STOP & SHOP)				3	8,439,085	.101.6030	8,574,386	8,439,085	8,439,085					7.500	7.490	MON	52,744	632,931	01/17/2002	01/01/2027
86024*-AA-9	STEVENS CREEK (UNOCAL)				1	341,055	.103.9920	354,671	341,055	341,055					8.435	8.430	MON	2,397	28,768	06/11/1996	06/01/2011
88043#-AA-8	TN ASSOCIATES (REVC0)				2	285,277	.103.9000	296,403	285,277	285,277					7.850	7.850	MON	1,866	22,394	10/02/1997	08/01/2012
88878#-AA-8	TOAN INC (WALGREENS)				1	2,240,565	.110.8140	2,482,880	2,240,565	2,240,565					8.340	8.330	MON	15,572	186,863	05/15/1997	12/01/2017
95138#-AA-9	WESTBELT GROCERY (ALBERTSONS)				3	2,020,233	.094.0910	2,190,869	2,020,233	2,020,233					6.960	6.960	MON	11,717	140,608	05/11/1998	05/01/2023
97181#-FT-5	WIMLINGTON TRUST (BORDERS GRP)				2	1,649,491	.112.5800	1,801,286	1,649,491	1,649,491					6.910	6.320	MON	9,213	111,218	12/21/2006	01/01/2019
4699999	Total Bonds - Credit Tenant Loans					120,384,490	.XXX	125,678,512	120,335,050	120,384,532					XXX	XXX	XXX	775,554	9,196,068	XXX	XXX
20847C-AA-6	CONSECO FUNDING LTD CBO B 144A		F		2FE	15,373,440	.092.1300	14,740,800	16,000,000	15,671,964		46,374			7.180	7.640	FA	392,507	1,148,800	08/28/1998	02/28/2015
26949Q-AA-9	EAGLE CREEK CLO LTD 06-1A D 144A		F		3FE	2,000,000	.101.2400	2,024,800	2,000,000	2,000,000					9.370	9.340	FMAN	17,704	138,343	02/28/2006	02/28/2018
30616P-AD-9	FALL CREEK CLO LTD 05-2A SERVES C 144A		F		2FE	8,000,000	.100.0000	8,000,000	8,000,000	8,000,000					7.600	7.560	MUSD	37,351	504,094	07/06/2006	09/10/2017
4799999	Total Bonds - Parent, Subsidiaries, Affiliates - Issuer Obligations					25,															

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
5399999 - Total - Parent, Subsidiaries and Affiliates						25,373,440	XXX	24,765,600	26,000,000	25,671,964		46,374			XXX	XXX	XXX	447,562	1,791,237	XXX	XXX
5499999 - Total - Issuer Obligations						2,252,299,669	XXX	2,259,365,354	2,219,883,451	2,236,866,978		(7,497,666)			XXX	XXX	XXX	33,457,787	123,869,645	XXX	XXX
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities						289,123,539	XXX	285,897,336	288,693,922	289,055,867		(121,923)			XXX	XXX	XXX	1,351,889	12,232,195	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities						438,293,677	XXX	433,526,612	443,843,272	438,704,543		385,037	1,093,054		XXX	XXX	XXX	1,872,207	22,466,263	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities						2,341,424	XXX	2,335,788	2,410,826	2,358,097		8,911			XXX	XXX	XXX	17,098	130,491	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities						274,486,947	XXX	269,114,524	270,269,844	273,111,595		(635,343)			XXX	XXX	XXX	1,219,064	14,733,048	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities						121,004,652	XXX	120,175,053	121,189,635	120,807,460		193			XXX	XXX	XXX	593,606	6,770,778	XXX	XXX
6099999 Totals						3,377,549,908	XXX	3,370,414,667	3,346,290,950	3,360,904,540		(7,860,791)	1,093,054		XXX	XXX	XXX	38,511,651	180,202,420	XXX	XXX

E08.25



**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book / Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)			16 Total Foreign Exchange Change in B. /A.C.V.
481165-10-8	JOY GLOB INC			1,000	48	.48	48.340						.48			L	03/01/2005
85590A-40-1	STARWOOD HOTELS & RESORTS			7,374,000	460,875	.62	500,460,875	465,572	3,097			(4,697)		(4,697)		L	06/12/2006
87154#-10-7	SYMPHONY FUND I CLASS A PVT			2,795,350,630	779,064	.0	279,779,064	218,881				381,083		381,083		A	02/14/2002
6699999	Total - Common Stock - Industrial, Misc.				1,239,987	XXX	1,239,987	684,453	3,097			376,434		376,434		XXX	XXX
7299999	Total - Common Stocks				1,239,987	XXX	1,239,987	684,453	3,097			376,434		376,434		XXX	XXX
7399999	Total - Preferred and Common Stocks				208,459,237	XXX	217,607,318	230,444,707	16,052,052	11,270,649		376,434		62,485		XXX	XXX

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

E10

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.31359M-F4-0	FED NATL MTG ASSOC		03/02/2006	GOLDMAN SACHS AND COMPANY		4,894,450	5,000,000	11,250
.912810-FP-8	US TREASURY BOND		06/22/2006	COUNTRYWIDE FUNDING		596,292	590,000	11,213
.912810-FT-0	US TREASURY NOTE		09/12/2006	HONG KONG AND SHANGHAI BANK		343,753	370,000	1,312
.912828-BW-9	US TREASURY NOTE (TIPS)		09/29/2006	CAPITALIZED INTEREST		19,451	19,451	
.912828-DH-0	US TREASURY NOTE (TIPS)		09/29/2006	CAPITALIZED INTEREST		11,048	11,048	
.912828-DM-9	US TREASURY NOTE		06/26/2006	VARIOUS		5,805,522	6,245,000	79,180
.912828-EN-6	US TREASURY NOTE		05/17/2006	VARIOUS		7,037,530	7,330,000	95,203
.912828-EW-6	US TREASURY NOTE		05/23/2006	VARIOUS		4,872,463	5,100,000	58,757
.912828-EX-4	US TREASURY NOTE		03/02/2006	LEHMAN BROTHERS INC		248,047	250,000	92
.912828-FA-3	US TREASURY NOTE		04/25/2006	VARIOUS		9,052,139	9,140,000	31,742
.912828-FQ-8	US TREASURY NOTE		09/12/2006	CREDIT SUISSE		1,119,704	1,115,000	4,284
.912833-DH-0	US TREASURY STRIP		09/06/2006	DISSOLUTION		22,848,525	34,230,000	
0399999 - Total	- Bonds - U.S. Government					56,848,924	69,400,499	293,033
.745190-UD-8	PUERTO RICO COMWLTH HWY & TRANS AUTH REV	F	02/28/2006	DAIN RAUSCHER WESSELL		1,127,000	1,000,000	8,750
1799999 - Total	- Bonds - States, Territories and Possessions					1,127,000	1,000,000	8,750
.226404-NF-4	CRESTWOOD SCH DIST PA GO		08/18/2006	DAIN RAUSCHER WESSELL		243,775	245,000	197
2499999 - Total	- Bonds - Political Subdivisions					243,775	245,000	197
.133582-AP-1	CAMERON TX EDU CORP REV		07/07/2006	DAIN RAUSCHER WESSELL		184,854	185,000	659
.3128KE-3A-9	FHLMC #A52593		09/14/2006	COUNTRYWIDE FUNDING		121,969	120,000	368
.3128KE-VP-5	FHLMC #A52422		09/14/2006	COUNTRYWIDE FUNDING		358,555	365,000	948
.3128KE-Y9-8	FHLMC #A52536		09/14/2006	COUNTRYWIDE FUNDING		365,684	365,000	1,034
.31296Y-TV-5	FHLMC #A22364		09/14/2006	COUNTRYWIDE FUNDING		117,673	122,756	290
.736707-CH-1	PORTLAND OR HYDROELEC PWR REV		03/30/2006	GOLDMAN SACHS AND COMPANY		2,500,000	2,500,000	
.802628-CU-9	SANTA ROSA CA REDEV AGY		02/07/2006	DAIN RAUSCHER WESSELL		377,614	380,000	523
.914331-JA-2	UNIV IL CTFS REV		08/01/2006	DAIN RAUSCHER WESSELL		226,444	245,000	5,981
.926744-AY-9	VIGO CNTY IN REDEV AUTH ECON DEV LSE REV		05/24/2006	DAIN RAUSCHER WESSELL		580,000	615,000	10,774
3199999 - Total	- Bonds - Special Revenue					4,832,793	4,897,756	20,577
.040850-AA-7	ARKANSAS ELEC COOP		01/09/2006	VARIOUS		2,618,275	2,559,684	6,254
.476556-CM-5	JERSEY CENTRAL PWR & LT CO		01/06/2006	DEUTSCHE BANK		1,245,336	1,200,000	13,125
.60467X-AC-1	MIRANT NA LLC		10/30/2006	JP MORGAN CHASE		325,200	320,000	7,998
.67734P-AA-4	OHIO EDISON 144A		03/07/2006	HONG KONG AND SHANGHAI BANK		2,505,125	2,500,000	33,333
.816851-AB-5	SEMPRA ENERGY		01/05/2006	BANK OF AMERICA		1,104,120	1,000,000	28,488
.816851-AF-6	SEMPRA ENERGY		01/05/2006	BANK OF AMERICA		828,048	795,000	21,068
.843646-AF-7	STHRN PWR CO		01/31/2006	CITIGROUP INC		1,429,140	1,500,000	3,656
.92239M-AC-5	VECTREN UTILITY HLDGS		02/22/2006	GOLDMAN SACHS AND COMPANY		1,056,870	1,000,000	15,826
3899999 - Total	- Bonds - Public Utilities					11,112,114	10,874,684	129,748
.00163X-AB-6	AMB PPTY LP		10/17/2006	JBS SECURITIES, LLC		3,260,310	3,000,000	112,665
.007634-AA-6	AEGON NV		01/24/2006	GOLDMAN SACHS AND COMPANY		256,865	250,000	1,797
.018772-AB-9	ALLIANCE ONE INTL INC		02/13/2006	EXCHANGE OF SECURITIES		1,000,000	1,000,000	26,889
.02148K-AQ-7	CWALT 06-40T1 2A1		11/14/2006	HONG KONG AND SHANGHAI BANK		38,987,813	39,000,000	188,500
.02635P-RT-2	AMER GENL FIN CORP		01/12/2006	BEAR STEARNS SECURITIES CORP		2,613,572	2,600,000	41,537
.03076C-AA-4	AMERIPRISE FINL INC		01/24/2006	MORGAN STANLEY AND CO INC		5,060,600	5,000,000	47,556
.035229-CC-5	ANHEUSER BUSCH		01/06/2006	WACHOVIA SECURITIES		2,000,000	2,000,000	56,222
.035229-CV-3	ANHEUSER BUSCH		02/16/2006	BANK OF AMERICA		733,050	750,000	13,361
.037389-AP-8	AON CORP		01/10/2006	BANK OF AMERICA		3,058,100	3,000,000	102,512
.037389-AS-2	AON CORP		12/13/2006	GOLDMAN SACHS AND COMPANY		5,466,553	4,970,000	4,073
.046003-JU-4	ASSOCIATES CORP NA		01/25/2006	BEAR STEARNS SECURITIES CORP		288,565	250,000	4,295
.04939M-AC-3	ATLAS PIPELINE PTNRS		08/21/2006	EXCHANGE OF SECURITIES		157,193	150,000	2,234
.05540D-A*-8	BFL FDG V1/NORTHROP 06-A PVT		01/30/2006	BOSTONIA SECURITIES LLC		5,028,000	5,028,000	3,065
.05564E-BE-5	BRE PPTYS		08/02/2006	GOLDMAN SACHS AND COMPANY		4,386,693	4,370,000	108,886
.058498-AL-0	BALL CORP		10/31/2006	LEHMAN BROTHERS INC		714,396	720,000	2,827
.075560-AN-5	BEAZER HOMES USA		11/07/2006	DEUTSCHE BANK		152,000	160,000	3,514
.097395-AH-0	BOISE CASCADE CORP		11/07/2006	JBS SECURITIES, LLC		305,600	320,000	1,583
.101137-AH-0	BOSTON SCIENTIFIC CORP		06/06/2006	BANK OF AMERICA		999,090	1,000,000	
.11041R-AK-4	BRITISH AEROSPACE FIN 144A		06/05/2006	BANK OF AMERICA		5,076,500	5,000,000	152,639
.12497T-9A-1	CB RICHARD ELLIS SVCS INC		12/14/2006	CREDIT SUISSE		1,000,000	1,000,000	
.12613X-DE-8	CNH 06-A B		03/08/2006	BARCLAYS CAPITAL		2,499,236	2,500,000	
.12626P-AE-3	CRH AMER INC		08/09/2006	BANK OF AMERICA		234,102	245,000	4,292
.156700-AH-9	CENTURYTEL INC 4.75% CVT		03/01/2006	CITIGROUP INC		1,032,500	1,000,000	4,618

E11



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
162456-AM-9	CHATTEM INC.		12/08/2006	LEHMAN BROTHERS INC.		371,719	375,000	7,438
165167-BU-0	CHESAPEAKE ENERGY CORP.		07/11/2006	EXCHANGE OF SECURITIES		741,597	750,000	8,021
17252M-AG-5	CINTAS CORP.		08/17/2006	MCDONALD & CO.		243,412	245,000	
17453B-AQ-4	CITIZENS COMM 144A		12/19/2006	CITIGROUP INC.		2,159,000	2,150,000	
195889-AA-8	COLONIAL REALTY LP		12/11/2006	BANK OF AMERICA		3,091,170	3,000,000	52,938
200300-AN-1	COMCAST CORP.		12/19/2006	WACHOVIA SECURITIES		4,870,880	4,000,000	185,347
205887-BB-7	CONAGRA FOODS INC 144A		12/21/2006	EXCHANGE OF SECURITIES		118,003	122,000	
219023-AA-6	CORN PROD INTL INC.		07/19/2006	ABN AMRO SECURITIES		3,207,000	3,000,000	111,963
224050-AR-5	COX ENTP INC 144A		08/29/2006	BANK OF AMERICA		4,885,600	5,000,000	72,917
225470-XD-0	CSMC 06-OMA B2 144A		01/27/2006	CS FIRST BOSTON CORPORATION		361,800	360,000	498
22822R-AL-4	CCI 06-1A E 144A		11/15/2006	MORGAN STANLEY AND CO INC.		10,000,000	10,000,000	
22822R-AN-0	CCI 06-1A G 144A		11/15/2006	MORGAN STANLEY AND CO INC.		2,000,000	2,000,000	
233835-BA-4	DAIMLERCHRYSLER NA HLDG.		03/07/2006	JP MORGAN CHASE		4,992,500	5,000,000	
244217-BG-9	JOHN DEERE CAP CORP.		02/16/2006	BEAR STEARNS SECURITIES CORP.		2,173,080	2,000,000	61,056
24422E-PT-0	JOHN DEERE CAP CORP.		01/10/2006	VARIOUS		4,127,228	4,200,000	91,373
245085-AB-1	DEL LABS INC.		08/17/2006	EXCHANGE OF SECURITIES		200,000	200,000	932
253651-A@-2	DIEBOLD INC 06-A T1 PVT		02/14/2006	BANK OF AMERICA		2,500,000	2,500,000	
26439R-AH-9	DUKE CAP LLC		02/09/2006	JBS SECURITIES, LLC		1,193,340	1,000,000	29,556
26441Y-AC-1	DUKE REALTY CORP.		11/09/2006	BANK OF AMERICA		1,017,428	955,000	36,801
26483E-AC-4	DUN & BRADSTREET CORP.		03/09/2006	JP MORGAN CHASE		3,989,640	4,000,000	
26882P-AE-2	ERAC USA FIN CO 144A		02/16/2006	BANK OF AMERICA		808,841	795,000	14,459
294752-AA-8	EQUITY ONE INC.		07/31/2006	BANK OF AMERICA		3,284,134	3,440,000	39,990
294752-AC-4	EQUITY ONE INC.		03/07/2006	DEUTSCHE BANK		992,770	1,000,000	
299808-AB-1	EVEREST REINS HLDG.		01/12/2006	JBS SECURITIES, LLC		3,393,210	3,000,000	89,688
314275-AA-6	FEDERATED RETAIL HLDG.		11/17/2006	CREDIT SUISSE		749,490	750,000	
31428X-AP-1	FEDEX CORP.		08/03/2006	BANK OF AMERICA		4,987,450	5,000,000	
31746*-BF-0	FINL FED CREDIT INC SER A PVT		02/28/2006	JP MORGAN CHASE		5,000,000	5,000,000	
33715W-CM-6	FIRST TENNESSEE BANK		01/11/2006	CS FIRST BOSTON CORPORATION		2,655,274	2,650,000	15,261
349631-AM-3	FORTUNE BRANDS INC.		01/05/2006	CS FIRST BOSTON CORPORATION		1,498,290	1,500,000	
35687M-AL-1	FREESCALE SEMICONDUCTOR 144A		11/27/2006	LEHMAN BROTHERS INC.		298,125	300,000	
361582-AD-1	GEICO CORP.		02/09/2006	CITIGROUP INC.		1,212,170	1,000,000	5,921
36228C-UV-3	GSMS 05-ROCK A 144A		01/31/2006	CITIGROUP INC.		1,971,172	2,000,000	596
397528-AB-6	GREGG APPLIANCES		09/13/2006	WACHOVIA SECURITIES		91,750	100,000	1,175
404119-AS-8	HCA INC 144A		11/09/2006	CITIGROUP INC.		80,000	80,000	
40521H-AE-8	HIGHTS CROSS COMM.		11/09/2006	BEAR STEARNS SECURITIES CORP.		47,813	75,000	
406216-AM-3	HALLIBUTON CO CVT.		05/04/2006	JBS SECURITIES, LLC		654,171	310,000	3,068
421915-EH-8	HEALTH CARE PPTY.		11/29/2006	JBS SECURITIES, LLC		3,392,112	3,400,000	
432848-AZ-2	HILTON HOTELS CORP 3.375% CVT.		06/14/2006	JBS SECURITIES, LLC		457,543	376,000	2,256
44108E-BA-5	HOST MARRIOTT LP		08/21/2006	EXCHANGE OF SECURITIES		750,000	750,000	19,266
444168-DH-8	HUDSON UNITED BANK		02/08/2006	GOLDMAN SACHS AND COMPANY		5,943,004	5,455,000	93,341
447010-AH-5	HUNTSMAN INTL LLC 144A		10/31/2006	DEUTSCHE BANK		399,000	400,000	11,353
45031U-AY-7	ISTAR FINL INC 144A		10/04/2006	EXCHANGE OF SECURITIES		4,924,605	4,740,000	9,401
451663-AA-6	IDEARC INC 144A		11/03/2006	JBS SECURITIES, LLC		649,600	640,000	
458140-AC-4	INTEL CORP 144A 2.95% CVT.		01/03/2006	JBS SECURITIES, LLC		737,344	750,000	1,229
459506-A*-2	INTL FLAVORS & FRAGRANCE SER A PVT		06/22/2006	BANK OF AMERICA		7,000,000	7,000,000	
46625H-AH-3	JP MORGAN CHASE		01/05/2006	VARIOUS		1,775,043	1,700,000	53,715
47926P-AB-2	JOHNSON DIVERSEY HOLD INC.		08/25/2006	GOLDMAN SACHS AND COMPANY		172,000	200,000	
482732-AE-4	K2 CORP.		11/07/2006	JP MORGAN CHASE		320,800	320,000	8,457
526057-AR-5	LENNAR CORP.		04/03/2006	EXCHANGE OF SECURITIES		4,995,850	5,000,000	1,424
534187-AN-9	LINCOLN NATL CORP.		02/16/2006	BEAR STEARNS SECURITIES CORP.		500,985	500,000	4,885
548661-AK-3	LOWES CO INC.		02/16/2006	CS FIRST BOSTON CORPORATION		2,233,360	2,000,000	56,694
55259P-AB-2	MARSHALL & ILSLEY BANK		01/12/2006	BANK OF AMERICA		2,344,562	2,200,000	53,373
565849-AB-2	MARATHON OIL CORP.		02/16/2006	MERRILL LYNCH		2,277,620	2,000,000	59,311
570506-AC-9	MARKWEST ENERGY		12/14/2006	LEHMAN BROTHERS INC.		816,000	850,000	7,792
570535-AF-1	MARKEL CORP.		09/12/2006	MORGAN KEEGAN		2,562,450	2,500,000	14,167
571900-AU-3	MARRIOTT INTL		01/05/2006	BANK OF AMERICA		2,074,320	2,000,000	68,056
571900-AZ-2	MARRIOTT INTL INC.		05/09/2006	EXCHANGE OF SECURITIES		2,713,187	2,685,000	77,566
584699-AF-9	MEDIMMUNE INC 1.375% CVT 144A		06/23/2006	JBS SECURITIES, LLC		500,000	500,000	
585055-AK-2	MEDTRONIC INC 1.625% CVT 144A		04/13/2006	JBS SECURITIES, LLC		499,375	500,000	23
590188-JF-6	MERRILL LYNCH & CO.		01/25/2006	GOLDMAN SACHS AND COMPANY		362,852	330,000	894
600388-AA-0	MILLER BREWING CO 144A		07/31/2006	VARIOUS		4,874,187	5,002,000	99,206

E11.1

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.608190-AG-9	MOHAWK INDUS INC.		01/11/2006	LEHMAN BROTHERS INC.		2,996,940	3,000,000	
.60877U-9A-7	MOMENTIVE PERFORMANCE MAT INC.		12/01/2006	JP MORGAN CHASE		1,600,000	1,600,000	
.61745M-5S-8	MSC 05-T19 G 144A		01/25/2006	BEAR STEARNS SECURITIES CORP.		939,453	1,000,000	4,310
.620076-AX-7	MOTOROLA INC.		09/19/2006	JBS SECURITIES, LLC.		2,222,140	2,000,000	62,667
.63540#-BC-4	ALANSON BLDG LP PVT.		07/12/2006	CITY SECURITIES CORP.		1,301,445	1,266,200	
.637432-CG-8	NATL RURAL UTILITIES.		01/06/2006	BEAR STEARNS SECURITIES CORP.		275,375	245,000	3,120
.637432-DC-6	NATL RURAL UTILITIES.		01/30/2006	BEAR STEARNS SECURITIES CORP.		1,215,388	1,250,000	24,905
.63866E-AB-6	NATIONWIDE LIFE 144A		01/05/2006	BARCLAYS CAPITAL		1,759,555	1,750,000	37,710
.639579-AF-8	NEBRASKA BOOK CO.		04/18/2006	JP MORGAN CHASE		184,000	200,000	1,725
.659421-AD-3	NORTH FORK BANKCORP INC.		01/12/2006	GOLDMAN SACHS AND COMPANY		2,489,664	2,400,000	59,925
.67090F-AA-4	NUVEEN INV.		01/23/2006	JBS SECURITIES, LLC.		1,483,305	1,500,000	27,917
.68402L-AC-8	ORACLE CORP.		06/16/2006	EXCHANGE OF SECURITIES.		994,654	1,000,000	22,313
.68402L-AE-4	ORACLE CORP.		06/16/2006	EXCHANGE OF SECURITIES.		5,740,493	5,790,000	123,038
.693476-AP-8	PNC FDG CORP.		01/06/2006	BLAYLOCK PARTNERS.		1,021,780	940,000	13,708
.69349L-AA-6	PNC BANK NA		01/03/2006	GOLDMAN SACHS AND COMPANY		1,955,626	1,955,000	48,753
.69487P-AR-2	PAC TELECOM INC MTN C.		01/31/2006	BANK OF AMERICA		1,039,130	1,000,000	30,147
.71902E-AA-7	PHOENIX COS.		06/21/2006	GOLDMAN SACHS AND COMPANY		1,506,465	1,500,000	11,125
.740189-AF-2	PRECISION CASTPARTS CORP.		01/17/2006	BANK OF AMERICA		5,085,850	5,000,000	27,222
.74157K-AJ-0	PRIMEDIA INC.		02/06/2006	LEHMAN BROTHERS INC.		87,625	100,000	1,867
.74157K-AL-5	PRIMEDIA INC.		02/06/2006	WACHOVIA SECURITIES.		97,750	100,000	2,321
.743410-AJ-1	PROLOGIS TRUST		07/27/2006	EXCHANGE OF SECURITIES.		496,965	500,000	5,625
.743410-AK-8	PROLOGIS 2006		03/22/2006	BANK OF AMERICA		2,486,225	2,500,000	
.744320-AE-2	PRUDENTIAL FINL FLT CVT 144A		12/08/2006	VARIOUS		594,625	600,000	8
.74834L-AK-6	QUEST DIAGNOSTIC INC.		03/27/2006	EXCHANGE OF SECURITIES.		3,993,031	4,000,000	83,708
.74834L-AL-4	QUEST DIAGNOSTIC INC.		03/22/2006	EXCHANGE OF SECURITIES.		393,775	395,000	8,491
.74922L-AL-7	RALI 06-QS16 A11		11/16/2006	GREENWICH CAPITAL MARKETS.		3,995,625	4,000,000	19,333
.74955W-AB-5	RH DONNELLEY CORP.		12/18/2006	JP MORGAN CHASE		969,463	1,010,000	28,776
.74958E-AJ-5	RFMSI 06-S12 3A1		11/27/2006	GREENWICH CAPITAL MARKETS.		16,981,406	17,000,000	76,028
.75281A-AG-4	RANGE RESOURCES CORP.		11/07/2006	DEUTSCHE BANK		528,200	520,000	18,017
.755081-AD-8	RAYOVAC CORP.		02/16/2006	LEHMAN BROTHERS INC.		180,500	200,000	6,658
.75605E-AD-2	REALOGY CORP.		11/06/2006	BARCLAYS CAPITAL		5,066,550	5,000,000	16,229
.760943-AJ-9	RES CARE INC.		04/12/2006	EXCHANGE OF SECURITIES.		496,507	500,000	20,344
.76110V-PT-9	RFMS2 04-H11 M2		08/29/2006	RESIDENTIAL FUNDING SEC CORP.		486,406	500,000	
.76113B-AR-0	RESIDENTIAL CAP.		04/11/2006	CITIGROUP INC.		4,252,717	4,265,000	
.78355H-JH-3	RYDER SYS INC.		02/01/2006	GOLDMAN SACHS AND COMPANY		3,378,375	3,500,000	24,792
.78442P-AC-0	SLM CORP 5.435% FLT CVT		09/26/2006	JBS SECURITIES, LLC.		1,006,250	1,000,000	9,964
.792860-AF-5	ST PAUL COS INC.		03/14/2006	BANK OF AMERICA		241,068	240,000	77
.79286L-CL-4	ST PAUL COS INC.		01/05/2006	GOLDMAN SACHS AND COMPANY		1,086,005	1,050,000	11,630
.80808#-AA-0	SCHREIBER FOODS INC PVT.		11/18/2005	JP MORGAN CHASE		5,000,000	5,000,000	
.81527#-AA-8	SEGWICK CMS HLDGS.		09/18/2006	BANK OF AMERICA		1,999,055	1,997,430	1,892
.829226-AM-1	SINCLAIR BROADCAST GRP.		11/21/2006	VARIOUS		3,355,625	3,250,000	57,722
.843599-AA-9	STHRN PAC TRANS CO 95 B ETC.		04/20/2006	MERRILL LYNCH		2,206,551	2,087,837	73,886
.848497-AA-1	SPEIKER PPTYS LP.		02/21/2006	GOLDMAN SACHS AND COMPANY		831,021	795,000	8,339
.852891-AA-8	STANCORP FINL GRP.		01/04/2006	JBS SECURITIES, LLC.		5,120,928	4,750,000	88,898
.858155-AC-8	STEELCASE INC.		10/18/2006	VARIOUS		5,240,060	5,240,000	3,362
.860840-AA-5	STINGRAY PASS THRU TR 144A		08/28/2006	JBS SECURITIES, LLC.		177,500	200,000	623
.86787G-AD-4	SUNTRUST BANKS INC.		02/16/2006	BARCLAYS CAPITAL		490,120	500,000	2,528
.867914-AH-6	SUNTRUST BANKS INC.		01/27/2006	BLAYLOCK PARTNERS.		1,041,880	1,000,000	27,667
.869049-AD-8	SUSA PTNRSH LP.		01/05/2006	FIRST TENNESSEE BANK		1,924,000	1,850,000	14,029
.880779-AS-2	TEREX CORP.		10/31/2006	CREDIT SUISSE		814,000	800,000	17,700
.88319Q-J2-0	TEXTRON FINL CORP.		01/31/2006	MERRILL LYNCH		6,497,725	6,500,000	
.887315-AX-7	TIME WARNER COS INC.		07/31/2006	BANK OF AMERICA		5,124,450	5,000,000	190,867
.902494-AN-3	TYSON FOODS INC.		12/13/2006	LEHMAN BROTHERS INC.		3,850,235	3,725,000	54,576
.902973-AP-1	US BANCORP FLT CVT 144A		09/15/2006	VARIOUS		1,483,500	1,500,000	
.910197-AL-6	UNITED DOMINION REALTY 3.625% CVT 144A		11/06/2006	JBS SECURITIES, LLC.		493,750	500,000	1,359
.92344G-AR-7	VERIZON COMM.		06/06/2006	BANK OF AMERICA		7,041,510	7,000,000	207,229
.942749-A*-3	WATTS WATER TECH SER A PVT.		09/25/2006	BANK OF AMERICA		3,042,774	3,100,000	60,807
.949746-FA-4	WELLS FARGO & CO FLT CVT		05/17/2006	MERRILL LYNCH		500,625	500,000	1,361
.949746-JE-2	WELLS FARGO & CO.		01/31/2006	BEAR STEARNS SECURITIES CORP.		1,230,450	1,250,000	24,557
.96950H-AC-4	WILLIAMS PTNRS LP/WIL 144A		12/07/2006	CITIGROUP INC.		765,469	750,000	
.970648-AB-7	WILLIS GRP NA		01/06/2006	JP MORGAN CHASE		352,328	350,000	10,391

E11.2

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
98385X-AJ-5	XTO ENERGY INC.		03/23/2006	LEHMAN BROTHERS INC.		178,823	180,000	
989701-AL-1	ZIONS BANCORP		01/06/2006	BEAR STEARNS SECURITIES CORP.		306,882	300,000	2,637
61696#-AE-6	BUNZL FIN SER B PVT		03/29/2006	BANK OF AMERICA		5,000,000	5,000,000	
032479-AD-9	ANADARKO FIN CO SER B	F	06/23/2006	GOLDMAN SACHS AND COMPANY		519,194	490,000	5,819
124900-B#-7	CCL INDUS PVT	F	01/26/2006	CITIGROUP INC.		2,000,000	2,000,000	
884903-AT-2	THOMSON CORP	F	01/30/2006	UBS SECURITIES, LLC		1,996,880	2,000,000	48,708
000800-AB-1	ABN AMRO BANK NV	F	01/24/2006	BLAYLOCK PARTNERS		474,565	500,000	3,423
004408-AB-6	ACE LTD	F	01/04/2006	BANK OF AMERICA		1,012,940	1,000,000	16,333
01959E-AA-6	ALLIED WORLD ASSURANCE	F	09/06/2006	MORGAN STANLEY AND CO INC.		266,022	260,000	2,438
02364W-AH-8	AMER MOVIL SA DE CV	F	11/10/2006	UBS SECURITIES, LLC		1,494,270	1,500,000	28,750
03235E-AH-3	AMVESCAP INC	F	01/05/2006	BANK OF AMERICA		1,009,300	1,000,000	28,681
03235E-AP-5	AMVESCAP PLC	F	01/30/2006	BANK OF AMERICA		1,955,220	2,000,000	14,035
03937L-AA-3	ARCH CAP GRP LTD	F	05/01/2006	JP MORGAN CHASE		371,498	360,000	221
07274A-AA-9	BAYER AG 144A	F	10/17/2006	UBS SECURITIES, LLC		784,193	772,771	14,142
143658-AX-0	CARNIVAL CORP	F	06/06/2006	BANK OF AMERICA		4,881,600	5,000,000	12,500
219868-AQ-9	CORP ANDINA DE FOMENTO	F	01/30/2006	LEHMAN BROTHERS INC.		1,980,340	2,000,000	20,511
25156P-AG-8	DEUTSCHE TELEKOM INT FIN	F	03/16/2006	MORGAN STANLEY AND CO INC.		3,984,600	4,000,000	
302154-AP-4	EXPORT IMPORT BANK OF KOREA	F	02/07/2006	MORGAN STANLEY AND CO INC.		7,462,200	7,500,000	
30216H-AA-7	EXP IMP BK CHINA 144A	F	01/03/2006	FIRST TENNESSEE BANK		1,722,483	1,710,000	39,152
44841R-AA-9	HUTCHINSON WHAMPOA INTL 144A	F	01/12/2006	GOLDMAN SACHS AND COMPANY		530,855	500,000	13,993
44841S-AC-3	HUCHINSON WHAMPOA INTL 144A	F	02/15/2006	UBS SECURITIES, LLC		1,147,440	1,000,000	18,004
45104G-AA-2	ICICI BANK SINGAPORE 144A	F	08/01/2006	VARIOUS		5,707,872	5,795,000	75,878
56460E-AA-2	MANTIS REEF LTD 144A	F	07/20/2006	MERRILL LYNCH		4,990,622	5,123,000	47,407
686330-AC-5	ORIX CORP	F	11/16/2006	MERRILL LYNCH		4,000,000	4,000,000	
780153-AR-3	ROYAL CARIBBEAN CRUISES	F	12/05/2006	VARIOUS		1,593,988	1,550,000	54,335
88165F-AA-0	TEVA PHAR FIN 1.75% CVT	F	05/31/2006	VARIOUS		1,961,250	2,000,000	6,076
902118-BG-2	TYCO INTL GRP 3.125% CVT	F	03/13/2006	UBS SECURITIES, LLC		1,646,281	1,300,000	6,884
91911T-AF-0	VALE OVERSEAS LTD	F	01/05/2006	JP MORGAN CHASE		249,925	250,000	
92857W-AM-2	VODAFONE GRP PLC	F	03/09/2006	JP MORGAN CHASE		4,985,150	5,000,000	
06573#-AC-1	VITOL FIN LTD SER B PVT	F	10/03/2006	JP MORGAN CHASE		6,000,000	6,000,000	
62624@-AA-1	DAIRY CREST GRP SER A PVT	F	03/03/2006	GREENWICH CAPITAL MARKETS		2,500,000	2,500,000	
L4804#-AA-1	HOLCIM LTD SER A PVT	F	08/01/2006	BANK OF AMERICA		2,000,000	2,000,000	
N0060#-AA-6	ADIDAS INTL FIN BV PVT SER A	F	12/14/2005	BANK OF AMERICA		4,500,000	4,500,000	
4599999 - Total	- Bonds - Industrial, Misc.					435,982,874	430,080,238	4,494,645
97181#-FT-5	WILMINGTON TRUST (BORDERS GRP)		12/21/2006	BOSTONIA SECURITIES LLC		1,649,491	1,600,000	6,142
4699999 - Total	- Bonds - Credit Tenant Loans					1,649,491	1,600,000	6,142
26949Q-AA-9	EAGLE CREEK CLO LTD 06-1A D 144A	F	02/28/2006	BANK OF AMERICA		2,000,000	2,000,000	
30616P-AD-9	FALL CREEK CLO LTD 05-2A SERVES C 144A	F	07/06/2006	BANK OF AMERICA		2,640,000	2,640,000	13,422
5399999 - Total	- Bonds - Parent, Subsidiaries, Affiliates					4,640,000	4,640,000	13,422
6099997 - Total	- Bonds - Part 3					516,436,971	522,738,177	4,966,514
6099998 - Total	- Bonds - Part 5					172,595,970	172,480,190	609,326
6099999 - Total	- Bonds					689,032,941	695,218,367	5,575,840
90262P-AA-6	UBS PFD FDG TRUST I		01/11/2006	UBS SECURITIES, LLC	2,000,000.000	2,288,460		50,774
6299999 - Total	- Preferred Stocks - Banks, Trusts, Insurance					2,288,460	XXX	50,774
605384-11-3	ASPEN INS HLDGS LTD 5.625% CVT	F	05/17/2006	UBS SECURITIES, LLC	25,000.000	1,250,550		
6399999 - Total	- Preferred Stocks - Industrial, Misc.					1,250,550	XXX	
6599997 - Total	- Preferred Stocks - Part 3					3,539,010	XXX	50,774
6599998 - Total	- Preferred Stocks - Part 5					2,855,000	XXX	
6599999 - Total	- Preferred Stocks					6,394,010	XXX	50,774
481165-10-8	JOY GLOB INC		03/01/2005	EXCHANGE OF SECURITIES		1,000		
85590A-40-1	STARWOOD HOTELS & RESORTS		06/12/2006	CONVERSION	7,374.000	465,572		
6899999 - Total	- Common Stocks - Industrial, Misc.					465,572	XXX	
7299997 - Total	- Common Stocks - Part 3					465,572	XXX	
7299998 - Total	- Common Stocks - Part 5					1,505,844	XXX	
7299999 - Total	- Common Stocks					1,971,416	XXX	
7399999 - Total	- Preferred and Common Stocks					8,365,426	XXX	50,774
7499999 Totals						697,398,367	XXX	5,626,614

E11.3

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
3128X0-3W-7	FED HOME LOAN MTG CORP		BANK OF AMERICA		3,749,000	4,000,000	3,936,960	3,940,550		1,497		1,497		3,942,047		(193,047)	(193,047)	136,356	04/10/2018.	
3128X2-K4-6	FED HOME LOAN MTG CORP		MERRILL LYNCH		17,010,000	18,000,000	17,927,100	17,932,076		1,566		1,566		17,933,642		(923,642)	(923,642)	704,600	03/05/2019.	
3128X2-X6-7	FED HOME LOAN MTG CORP		UBS SECURITIES, LLC		9,470,000	10,000,000	9,975,000	9,976,957		516		516		9,977,473		(507,473)	(507,473)	363,611	04/08/2019.	
3128X3-Z8-9	FED HOME LOAN MTG CORP		VARIOUS		3,877,800	4,000,000	3,996,000	3,996,319		81	118,604	(118,523)		3,877,796		4	4	61,571	12/22/2014.	
313391-B5-0	FED HOME LOAN BANK		BANK OF AMERICA		9,287,400	10,000,000	9,980,000	9,982,326		439		439		9,982,765		(695,365)	(695,365)	454,132	07/17/2018.	
313444-SA-3	FED HOME LOAN MTG CORP		MERRILL LYNCH		7,698,368		7,698,745	7,825,000		(377)		(377)		7,698,368				173,128	01/15/2013.	
31359M-HK-2	FED NATL MTG ASSOC		VARIOUS		1,326,817	1,295,000	1,312,199	1,305,734		(945)		(945)		1,304,789		22,027	22,027	57,750	03/15/2011.	
31359M-SV-6	FED NATL MTG ASSOC		MERRILL LYNCH		1,057,641	1,065,000	1,068,055	1,064,527		246		246		1,064,774		(7,133)	(7,133)	20,827	08/11/2006.	
3136F4-C7-7	FED NATL MTG ASSOC		MERRILL LYNCH		1,025,430	1,040,000	1,044,045	1,039,564		144		144		1,039,708		(14,278)	(14,278)	11,440	12/15/2006.	
3136F6-C9-8	FED NATL MTG ASSOC		RAYMOND JAMES		974,200	1,000,000	999,000	999,065		58		58		999,122		(24,922)	(24,922)	55,922	03/02/2015.	
36202A-3W-5	GNMA 2 #000813		MBS PAYDOWN		4,534	4,534	4,207	4,510		24		24		4,534				136	10/01/2015.	
36202A-05-9	GNMA 2 #000476		MBS PAYDOWN		216	216	216	216						216				12	04/01/2015.	
36202A-0J-9	GNMA 2 #000457		MBS PAYDOWN		2,273	2,273	2,301	2,276		(3)		(3)		2,273				170	04/01/2015.	
36202A-RQ-2	GNMA 2 #000495		MBS PAYDOWN		1,830	1,830	1,833	1,830						1,830				100	08/01/2015.	
36202A-SA-6	GNMA 2 #000513		MBS PAYDOWN		2,086	2,086	2,069	2,086		1		1		2,086				75	06/01/2015.	
36202B-4D-4	GNMA 2 #001720		MBS PAYDOWN		11,532	11,532	11,610	11,532		(3)		(3)		11,532				390	09/01/2020.	
36202B-4X-0	GNMA 2 #001738		MBS PAYDOWN		642	642	644	642						642				28	05/01/2020.	
36202B-Z9-9	GNMA 2 #001668		MBS PAYDOWN		1,267	1,267	1,267	1,267						1,267				65	08/01/2020.	
36202C-HK-2	GNMA 2 #002034		MBS PAYDOWN		35,735	35,735	36,126	35,783		(47)		(47)		35,735				1,422	04/01/2024.	
36202C-MB-6	GNMA 2 #002154		MBS PAYDOWN		89,231	89,231	91,350	89,480		(249)		(249)		89,231				1,901	11/01/2024.	
36203C-J5-9	GNMA #345404		MBS PAYDOWN		1,323	1,323	1,214	1,313		9		9		1,323				47	08/01/2021.	
36203D-ES-5	GNMA #345845		MBS PAYDOWN		2,589	2,589	2,674	2,594		(6)		(6)		2,589				119	06/01/2022.	
36203E-OM-8	GNMA #348860		MBS PAYDOWN		14,481	14,481	15,176	15,002		(521)		(521)		14,481				181	09/01/2021.	
36203L-3L-4	GNMA #352803		MBS PAYDOWN		435	435	426	435						435				17	10/01/2023.	
36203N-BF-4	GNMA #353838		MBS PAYDOWN		3,909	3,909	3,980	3,913		(4)		(4)		3,909				118	11/01/2026.	
36203P-G6-4	GNMA #354921		MBS PAYDOWN		59	59	57	59						59				2	06/01/2023.	
36203Q-R7-8	GNMA #356110		MBS PAYDOWN		580	580	608	580						580				24	01/01/2023.	
36203R-YX-1	GNMA #357226		MBS PAYDOWN		4,821	4,821	5,053	4,834		(13)		(13)		4,821				205	07/01/2022.	
36203S-GU-5	GNMA #357611		MBS PAYDOWN		22,000	22,000	22,729	22,493		(492)		(492)		22,000				1,502	01/01/2019.	
36203T-JC-0	GNMA #358559		MBS PAYDOWN		675	675	660	674						675				26	07/01/2021.	
36203T-KF-1	GNMA #358594		MBS PAYDOWN		831	831	813	831		1		1		831				29	01/01/2023.	
36203T-TB-1	GNMA #358846		MBS PAYDOWN		2,322	2,322	2,399	2,327		(4)		(4)		2,322				123	03/01/2022.	
36203T-VW-4	GNMA #358920		MBS PAYDOWN		18,402	18,402	19,012	18,416		(14)		(14)		18,402				555	04/01/2023.	
36203V-SH-9	GNMA #360948		MBS PAYDOWN		7,501	7,501	7,349	7,445		56		56		7,501				341	12/01/2020.	
36203V-NW-6	GNMA #360505		MBS PAYDOWN		48	48	44	48						48				2	06/01/2017.	
36203V-ZJ-2	GNMA #360845		MBS PAYDOWN		7,069	7,069	6,916	7,053		16		16		7,069				159	08/01/2020.	
36203W-CM-8	GNMA #361076		MBS PAYDOWN		51,048	51,048	52,739	51,110		(62)		(62)		51,048				3,412	07/01/2022.	
36203Y-6D-1	GNMA #363668		MBS PAYDOWN		49,310	49,310	50,943	49,447		(138)		(138)		49,310				1,709	11/01/2022.	
36204C-S5-1	GNMA #366040		MBS PAYDOWN		5,316	5,316	5,492	5,320		(4)		(4)		5,316				204	11/01/2021.	
36204F-2F-0	GNMA #368974		MBS PAYDOWN		4,749	4,749	4,835	4,750		(1)		(1)		4,749				205	02/01/2027.	
36204G-CC-4	GNMA #369167		MBS PAYDOWN		647	647	668	647						647				25	07/01/2023.	
36204G-H3-9	GNMA #369350		MBS PAYDOWN		11,783	11,783	12,173	11,795		(12)		(12)		11,783				713	06/01/2023.	
36204G-HZ-8	GNMA #369348		MBS PAYDOWN		18,435	18,435	19,046	18,513		(78)		(78)		18,435				681	07/01/2023.	
36204M-6M-6	GNMA #374476		MBS PAYDOWN		160	160	147	160						160				6	07/01/2023.	
36204Q-FF-2	GNMA #376466		MBS PAYDOWN		464	464	454	463						464				14	12/01/2022.	
36204R-XU-7	GNMA #377891		MBS PAYDOWN		378	378	347	377		1		1		378				9	08/01/2021.	
36204T-XO-2	GNMA #379687		MBS PAYDOWN		47,655	47,655	47,939	47,816		(161)		(161)		47,655				595	10/01/2027.	
36204V-HB-8	GNMA #381026		MBS PAYDOWN		3,052	3,052	2,990	3,050		2		2		3,052				30	08/01/2021.	
36204X-H7-3	GNMA #382854		MBS PAYDOWN		211	211	206	211						211				9	01/01/2022.	
36205M-RU-4	GNMA #394799		MBS PAYDOWN		2,013	2,013	2,050	2,015		(2)		(2)		2,013				95	05/01/2025.	
36206D-TK-1	GNMA #031154		MBS PAYDOWN		9,266	9,266	9,334	9,267		(1)		(1)		9,266				409	11/01/2008.	
36206D-FJ-1	GNMA #407969		MBS PAYDOWN		1,720	1,720	1,726	1,721						1,720				68	06/01/2025.	
36206W-ZC-2	GNMA #423839		MBS PAYDOWN		8,989	8,989	9,043	8,995		(5)		(5)		8,989				401	04/01/2025.	
36207A-S6-0	GNMA #426341		MBS PAYDOWN		897	897	902	897						897				37	11/01/2027.	
36207A-S8-6	GNMA #426343		MBS PAYDOWN		215	215	219	215						215				9	12/01/2027.	
36207B-K9-0	GNMA #427020		MBS PAYDOWN		161	161	162	161						161				7	06/01/2026.	
36207C-HF-8	GNMA #427830		MBS PAYDOWN		3,070	3,070	3,088	3,070						3,070				100	12/01/2026.	
36207G-FE-4	GNMA #431365		MBS PAYDOWN		2,707	2,707	2,756	2,716		(9)		(9)		2,707				84	05/01/2024.	
36207S-EL-3	GNMA #440339		MBS PAYDOWN		176	176	179	176						176				7	03/01/2027.	
36208D-YZ-2	GNMA #448128		MBS PAYDOWN		574	574	578	574						574				25	01/01/2022.	
36208E-3E-1	GNMA #449097		MBS PAYDOWN		10,074	10,074	10,257	10,078						10,074				437	07/01/2027.	
36208M-KS-3	GNMA #454905		MBS PAYDOWN		14,612	14,612	14,876	14,612		12		12		14,612				899	05/01/2027.	
36208Q-DV-5	GNMA #457416		MBS PAYDOWN		80	80	81	80						80				3	08/01/2027.	
36208S-UN-0	GNMA #459689		MBS PAYDOWN		2,															

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
36210X-JA-3	GNMA #505577		12/01/2006	MBS PAYDOWN		362,091	362,091	362,657	362,139		(48)		(48)		362,091				7,401	05/01/2028	
36212Z-JP-8	GNMA #090270		12/01/2006	MBS PAYDOWN		3,857	3,857	3,757	3,849		9		9		3,857				202	08/01/2009	
362159-US-2	GNMA #158193		12/01/2006	MBS PAYDOWN		140	140	149	140		(1)		(1)		140				7	02/01/2016	
362178-TE-9	GNMA #216093		03/01/2006	MBS PAYDOWN		302	302	321	317		(15)		(15)		302				7	10/01/2016	
36217F-CV-9	GNMA #191884		09/15/2006	MBS PAYDOWN		3,719	3,719	3,700	3,702		17		17		3,719				232	04/01/2018	
36217H-S3-0	GNMA 2 #194138		12/01/2006	MBS PAYDOWN		6,570	6,570	6,597	6,572		(1)		(1)		6,570				289	04/01/2017	
36217L-5C-6	GNMA #197143		04/01/2006	MBS PAYDOWN		5,303	5,303	5,065	5,179		124		124		5,303				139	03/01/2012	
36217M-F8-2	GNMA #197391		12/01/2006	MBS PAYDOWN		125	125	124	125						125				5	07/01/2016	
36217V-GH-1	GNMA #204600		12/01/2006	MBS PAYDOWN		719	719	765	722		(4)		(4)		719				38	11/01/2016	
36218D-WL-3	GNMA #219451		12/01/2006	MBS PAYDOWN		83	83	86	83						83				4	12/01/2016	
36218F-QP-6	GNMA #221062		12/01/2006	MBS PAYDOWN		7	7	7	7						7					03/01/2016	
36218F-U6-3	GNMA #221205		12/01/2006	MBS PAYDOWN		118	118	122	118						118				6	06/01/2014	
36218J-KL-3	GNMA #223599		12/01/2006	MBS PAYDOWN		11	11	12	11						11				1	11/01/2018	
36218J-MC-1	GNMA #223655		09/15/2006	MBS PAYDOWN		2,245	2,245	2,390	2,361		(115)		(115)		2,245				157	06/01/2017	
36218M-LR-0	GNMA #227236		12/01/2006	MBS PAYDOWN		5	5	6	5						5					05/01/2018	
36218S-6U-9	GNMA #231383		12/01/2006	MBS PAYDOWN		387	387	397	387		(1)		(1)		387				22	03/01/2017	
36218S-WK-2	GNMA #231150		12/01/2006	MBS PAYDOWN		1,013	1,013	1,078	1,017		(4)		(4)		1,013				52	04/01/2015	
36218T-6N-3	GNMA #232277		12/01/2006	MBS PAYDOWN		393	393	419	394		(1)		(1)		393				21	11/01/2015	
36218W-KZ-3	GNMA #234412		12/01/2006	MBS PAYDOWN		667	667	705	671		(5)		(5)		667				61	04/01/2015	
362195-L9-8	GNMA #267752		12/01/2006	MBS PAYDOWN		43	43	45	43						43				2	02/01/2010	
362196-AV-1	GNMA #248523		12/01/2006	MBS PAYDOWN		261	261	278	263		(1)		(1)		261				14	06/01/2015	
36219L-VY-7	GNMA #252731		12/01/2006	MBS PAYDOWN		365	365	374	365						365				19	06/01/2018	
36219M-LR-9	GNMA #254236		12/01/2006	MBS PAYDOWN		525	525	558	526		(1)		(1)		525				27	01/01/2017	
36219R-PE-5	GNMA #257021		12/01/2006	MBS PAYDOWN		66	66	66	66						66				3	02/01/2014	
36219V-CV-2	GNMA #260284		12/01/2006	MBS PAYDOWN		597	597	613	598		(1)		(1)		597				31	05/01/2016	
36219W-OR-4	GNMA #261564		12/01/2006	MBS PAYDOWN		20	20	21	20						20				1	03/01/2018	
36219V-6S-0	GNMA 2 #263781		12/01/2006	MBS PAYDOWN		1,798	1,798	1,805	1,799		(1)		(1)		1,798				79	11/01/2018	
362207-LJ-9	GNMA #299229		12/01/2006	MBS PAYDOWN		81	81	86	81						81				4	12/01/2012	
362209-BU-1	GNMA #300751		12/01/2006	MBS PAYDOWN		205	205	216	205						205				11	09/01/2020	
36220F-T5-3	GNMA #276972		12/01/2006	MBS PAYDOWN		55	55	58	55						55				3	10/01/2020	
36220X-4R-3	GNMA #291632		12/01/2006	MBS PAYDOWN		118	118	126	118						118				6	04/01/2020	
36223F-09-5	GNMA #306580		12/01/2006	MBS PAYDOWN		438	438	460	440		(1)		(1)		438				17	08/01/2021	
36223R-YC-3	GNMA #315807		12/01/2006	MBS PAYDOWN		319	319	325	319						319				15	10/01/2021	
36224A-Z9-5	GNMA #323068		12/01/2006	MBS PAYDOWN		808	808	847	810		(2)		(2)		808				31	06/01/2018	
36224J-NQ-1	GNMA #329899		12/01/2006	MBS PAYDOWN		426	426	446	427		(1)		(1)		426				18	02/01/2019	
36224K-SK-6	GNMA #330922		12/01/2006	MBS PAYDOWN		1,248	1,248	1,308	1,249		(1)		(1)		1,248				51	10/01/2022	
36224P-P3-6	GNMA #334442		12/01/2006	MBS PAYDOWN		109	109	110	109						109				4	09/01/2022	
36224Q-UZ-7	GNMA #335500		12/01/2006	MBS PAYDOWN		3,943	3,943	3,957	3,950		(6)		(6)		3,943				109	01/01/2009	
36224S-CN-0	GNMA #336777		12/01/2006	MBS PAYDOWN		128	128	128	128						128				3	08/01/2022	
36224S-UW-0	GNMA #337297		12/01/2006	MBS PAYDOWN		3,752	3,752	3,932	3,770		(18)		(18)		3,752				99	05/01/2015	
36224W-RG-0	GNMA #340787		12/01/2006	MBS PAYDOWN		194	194	203	195		(1)		(1)		194				12	10/01/2020	
36225C-C7-9	GNMA 2 #080093		12/01/2006	MBS PAYDOWN		3,434	3,434	3,468	3,441		(7)		(7)		3,434				47	05/01/2027	
713750-AC-4	PERFORADORA CENTRALE TITILE XI		12/15/2006	SINKING FUND REDEMPTION		192,000	192,000	192,000	192,000						192,000				7,306	12/15/2018	
71646X-AA-6	AMETHYST TITILE XI		07/15/2006	SINKING FUND REDEMPTION		249,990	249,990	250,831	250,023		(33)		(33)		249,990				7,950	01/15/2016	
71646Y-AA-4	AMETHYST TITILE XI		10/15/2006	SINKING FUND REDEMPTION		208,325	208,325	208,325	208,325						208,325				6,598	04/15/2016	
912810-DU-9	US TREASURY BOND		02/15/2006	VARIABLE		2,052,188	2,050,000	2,431,375	2,054,471		(3,580)		(3,580)		2,050,890		1,297	1,297	91,508	02/15/2006	
912810-FP-8	US TREASURY BOND		06/22/2006	VARIABLE		3,974,313	3,665,000	4,059,180	4,058,066		(809)		(809)		4,057,257		(82,944)	(82,944)	91,832	02/15/2031	
912827-5Z-1	US TREASURY NOTE		01/03/2006	COUNTRYWIDE FUNDING		286,469	265,000	275,931	270,490		(10)		(10)		270,481		15,989	15,989	6,647	02/15/2010	
912827-7F-3	US TREASURY NOTE		11/15/2006	MATURITY		1,280,000	1,280,000	1,233,900	1,270,757		9,243		9,243		1,280,000				44,800	11/15/2006	
912827-Z6-2	US TREASURY NOTE		10/15/2006	MATURITY		5,000,000	5,000,000	5,111,133	5,014,425		(14,425)		(14,425)		5,000,000				325,000	10/15/2006	
912828-BW-9	US TREASURY NOTE (TIPS)		03/31/2006	SINKING FUND REDEMPTION		3,443	3,443	3,571	3,443		(2)		(2)		3,443				34	01/15/2014	
912828-DH-0	US TREASURY NOTE (TIPS)		03/31/2006	SINKING FUND REDEMPTION		1,960	1,960	1,960	1,960						1,960				16	01/15/2015	
912828-DZ-0	US TREASURY NOTE		01/03/2006	MORGAN STANLEY		117,877	120,000	119,306	119,364		1		1		119,365		(1,488)	(1,488)	2,186	07/15/2010	
912828-EE-6	US TREASURY NOTE		03/06/2006	VARIABLE		5,722,730	5,835,000	5,807,452	5,807,601		503		503		5,808,104		(85,374)	(85,374)	109,363	08/15/2015	
912828-EM-8	US TREASURY NOTE		01/06/2006	BLAYLOCK PARTNERS		645,200	640,000	643,475	643,420		(13)		(13)		643,407		1,793	1,793	4,376	11/15/2010	
912828-EN-6	US TREASURY NOTE		06/08/2006	VARIABLE		5,512,054	5,700,000	5,628,434	5,628,440		319		319		5,628,759		(116,705)	(116,705)	107,777	11/15/2015	
912828-EW-6	US TREASURY NOTE		08/15/2006	VARIABLE		38,509	40,000	38,248	38,248		36		36		38,284		225	225	900	02/15/2016	
912828-FA-3	US TREASURY NOTE		04/27/2006	BARCLAYS CAPITAL		297,445	300,000	297,094	297,094						297,094		352	352	1,051	03/31/2011	
0399999 - Bonds - U.S. Governments						81,975,441	84,697,403	85,172,193	84,712,140		(7,407)	118,604	(126,011)		84,586,125			(2,610,684)	(2,610,684)	2,875,489	XXX
105756-AG-5	FED REP OF BRAZIL	F.	01/06/2006	DEUTSCHE BANK		538,250	500,000	498,690	499,591		5		5		499,595			38,655	12,240	04/07/2008	
168863-AP-3	REP OF CHILE	F.	02/14/2006	UBS SECURITIES, LLC		547,800	500,000	515,685	511,043		(193)		(193)		510,850			36,950	21,375	01/11/2012	
195325-AW-5	REP OF COLOMBIA	F.	10/09/2006	SINKING FUND REDEMPTION		192,716	192,716	192,716	192,716		(286)		(286)		192,716				14,204	04/09/2011	
78307A-CY-7	RUSSIAN FEDERATION 144A	F.	09/30/2006	SINKING FUND REDEMPTION		111,105	111,105	119,160	111,965		(860)		(860)		111,105				6,875	03/31/2010	
910860-AG-3	UNITED MEXICAN STATES	F.	01/03/2006	JP MORGAN CHASE		1,926,150	1,500,000	1,543,000	1,543,396		(7)		(7)		1,543,389			382,761	48,763	08/15/2031	
1099999 - Bonds - All Other Governments						3,316,021	2,803,821	2,875,105	2,858,996		(1,341)		(1,341)		2,857,655		458,366	458,366	103,457	XXX	
082419-QF-2	BENSENVILLE IL REF TAX CTF'S SER B GO		06/01/2006	MATURITY		60,000	60,000	59,310	59,847		153		153		60,000				960	06/01/2006	

E12.1

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
298119-NL-8	ELI FAULA AL TAX WTS SER C GO		08/15/2006	SINKING FUND REDEMPTION		75,000	75,000	74,688	74,923		10		10		74,933		67	67	2,000	08/15/2012
348208-PG-8	FORT PAYNE AL GO		08/01/2006	SINKING FUND REDEMPTION		30,000	30,000	30,000	30,000						30,000				600	08/01/2011
564377-E5-4	MANSFIELD TX GO		09/06/2006	DAIN RAUSCHER WESSELL		456,504	465,000	464,763	464,854		146		146		465,000		(8,496)	(8,496)	46,819	02/15/2019
677520-FW-3	OH ST TAX DEV ASSIST SER A REV		04/26/2006	DAIN RAUSCHER WESSELL		1,049,917	1,130,000	1,127,175	1,127,175						1,127,175		(77,258)	(77,258)	31,997	10/01/2025
821022-Y4-6	SHEBOGAN WI REV		07/10/2006	BANK OF NEW YORK		180,000	180,000	182,207	180,386		(386)		(386)		180,000				4,325	06/01/2008
249999 - Bonds - Political Subdivisions						1,851,421	1,940,000	1,938,143	1,937,185		(77)		(77)		1,937,108		(85,687)	(85,687)	86,701	XXX
072011-WV-6	BAY AREA GOVT ASSN CA REDEV REV		09/01/2006	VARIOUS		65,000	65,000	65,325	65,157		(38)		(38)		65,119		(119)	(119)	2,145	09/01/2009
088518-BB-0	BEXAR CNTY TX REV		06/21/2006	DAIN RAUSCHER WESSELL		5,158,938	4,925,000	5,016,113	5,000,004		(2,099)		(2,099)		4,997,905		161,033	161,033	308,462	08/15/2022
11422P-AE-1	BROOKLYN PARK MN ECON DEV AUTH REV		09/01/2006	VARIOUS		240,000	240,000	241,054	240,362		(362)		(362)		240,000				7,992	09/01/2006
115062-BC-4	BROWARD CNTY FL PRO SPORTS FAC REV		07/31/2006	DAIN RAUSCHER WESSELL		1,326,650	1,300,000	1,404,000	1,338,692		(11,200)		(11,200)		1,327,492		(842)	(842)	97,230	09/01/2028
13016N-AC-8	CA CNTY CA TOB SECUR REV		06/01/2006	SINKING FUND REDEMPTION		125,000	125,000	125,000	125,000						125,000				4,688	06/01/2018
13016N-AF-1	CA CNTY CA TOB SECUR REV		06/01/2006	SINKING FUND REDEMPTION		125,000	125,000	124,600	124,839		161		161		125,000				4,688	06/01/2019
13016N-AN-4	CA CNTY CA TOB SECUR REV		12/01/2006	SINKING FUND REDEMPTION		95,000	95,000	94,280	94,698		302		302		95,000				3,415	06/01/2015
13033K-XP-9	CA HSG FIN AGY REV		02/01/2006	LEHMAN BROTHERS		2,095,000	2,095,000	2,095,000	2,095,000						2,095,000				41,920	08/01/2036
13066Y-BH-1	CA ST DEPT WTR REV SER E REV		05/01/2006	VARIOUS		3,430,000	3,430,000	3,550,427	3,449,953		(19,953)		(19,953)		3,430,000				74,260	05/01/2006
180261-BP-3	CLAREMORE OK PUB WKS AUTH REV		06/01/2006	SINKING FUND REDEMPTION		60,000	60,000	59,595	59,996		4		4		60,000				1,245	06/01/2009
243323-AX-0	DECATUR TX HOSP AUTH HOSP REV		09/01/2006	SINKING FUND REDEMPTION		10,000	10,000	10,000	10,000						10,000				388	09/01/2009
267149-AB-8	DUVAL CNTY FL HSG FIN AUTH MTG REV		12/01/2006	VARIOUS		79,021	79,021	79,021	79,021						79,021				2,650	01/01/2022
279247-BK-5	ECTOR CNTY TX HOSP DIST HOSP REV		01/19/2006	DAIN RAUSCHER WESSELL		3,554,413	3,445,000	3,421,589	3,425,794		66		66		3,425,861		128,552	128,552	61,579	04/15/2017
31280A-ZH-9	FHLNC #E57944		12/19/2006	VARIOUS		25,133	24,750	23,880	24,372		174		174		24,546		587	587	1,460	11/01/2008
31280B-F7-1	FHLNC #E58290		12/19/2006	VARIOUS		11,318	11,155	10,763	10,981		89		89		11,070		248	248	661	11/01/2008
31280B-H6-1	FHLNC #E58353		12/19/2006	VARIOUS		15,737	15,513	14,967	15,261		134		134		15,394		343	343	926	12/01/2008
31280C-5E-5	FHLNC #E59845		12/19/2006	VARIOUS		13,042	12,823	12,362	12,626		88		88		12,714		328	328	808	01/01/2009
31280J-KC-7	FHLNC #G63891		12/19/2006	VARIOUS		13,207	13,029	12,944	12,968		23		23		12,991		215	215	742	09/01/2010
31280M-DH-7	FHLNC #G66404		12/29/2006	VARIOUS		23,498	23,043	22,689	22,823		49		49		22,872		626	626	1,520	02/01/2012
312836-FU-6	FHLNC #G00179		12/01/2006	MBS PAYDOWN		211,236	211,236	211,525	211,255		(19)		(19)		211,236				7,077	02/01/2022
31283H-AZ-5	FHLNC #G01740		12/01/2006	MBS PAYDOWN		572,718	572,718	577,014	573,052		(334)		(334)		572,718				16,468	11/01/2033
31283H-SJ-0	FHLNC #G01749		12/01/2006	VARIOUS		52,844,061	53,766,742	54,163,343	54,009,104		(29,343)		(29,343)		53,979,761		(1,135,699)	(1,135,699)	1,381,387	03/01/2034
31283H-BL-8	FHLNC #G00943		12/01/2006	MBS PAYDOWN		6,451	6,451	6,358	6,437		15		15		6,437				111	08/01/2026
31283H-S9-7	FHLNC #G01444		12/01/2006	MBS PAYDOWN		3,454	3,454	3,486	3,456		(2)		(2)		3,454				112	06/01/2031
31283J-LK-5	FHLNC #G10330		12/19/2006	VARIOUS		5,240	5,169	4,984	5,091		43		43		5,133		107	107	293	03/01/2009
31287N-UQ-9	FHLNC #G63291		12/01/2006	MBS PAYDOWN		74	74	74	74						74				2	03/01/2031
31287N-WS-3	FHLNC #G63357		12/01/2006	MBS PAYDOWN		149,169	149,169	158,236	149,719		(550)		(550)		149,169				5,530	10/01/2031
31287O-FM-8	FHLNC #G64672		12/01/2006	MBS PAYDOWN		40,428	40,428	40,767	40,451		(23)		(23)		40,428				1,510	04/01/2031
31287O-OW-4	FHLNC #G64969		12/01/2006	MBS PAYDOWN		113,667	113,667	122,192	117,222		(3,555)		(3,555)		113,667				3,006	05/01/2030
31287R-S4-2	FHLNC #G65939		12/01/2006	MBS PAYDOWN		32,465	32,465	32,533	32,464		1		1		32,465				1,004	03/01/2031
31287S-76-6	FHLNC #G67195		12/01/2006	MBS PAYDOWN		180,954	180,954	181,091	180,933		21		21		180,954				3,606	05/01/2028
3128EX-F2-9	FHLNC #D61085		12/01/2006	MBS PAYDOWN		3,086	3,086	2,997	3,078		8		8		3,086				118	08/01/2016
31286R-EH-8	FHLNC #E88236		12/19/2006	VARIOUS		1,662,754	1,640,942	1,641,943	1,640,942						1,640,942		21,812	21,812	93,784	05/01/2016
31286S-HV-2	FHLNC #E89244		12/19/2006	VARIOUS		1,512,439	1,492,653	1,493,563	1,492,652						1,492,653		19,786	19,786	84,393	10/01/2016
31286X-SU-1	FHLNC #E93231		12/19/2006	VARIOUS		461,008	460,547	476,997	474,392		(3,361)		(3,361)		471,031		(10,023)	(10,023)	23,738	07/01/2017
3128KE-3A-9	FHLNC #A52593		12/01/2006	MBS PAYDOWN		6,787	6,787	6,899	6,795		(8)		(8)		6,787				84	08/01/2036
3128KE-VP-5	FHLNC #A52422		12/01/2006	MBS PAYDOWN		6,769	6,769	6,649	6,766		3		3		6,769				74	08/01/2036
3128KE-Y9-8	FHLNC #A52536		12/01/2006	MBS PAYDOWN		10,472	10,472	10,491	10,473		(2)		(2)		10,472				120	08/01/2036
3128LX-AE-0	FHLNC #G01805		12/01/2006	MBS PAYDOWN		440,520	440,520	417,806	437,692		2,828		2,828		440,520				5,567	10/01/2034
312926-CO-6	FHLNC #C00068		12/01/2006	MBS PAYDOWN		514	514	512	514						514				23	11/01/2020
312926-TL-0	FHLNC #C00555		12/01/2006	MBS PAYDOWN		3,178	3,178	3,245	3,183		(5)		(5)		3,178				127	07/01/2026
312926-X7-6	FHLNC #C00702		12/01/2006	MBS PAYDOWN		78,531	78,531	77,782	78,430		100		100		78,531				1,335	08/01/2027
31292H-J5-4	FHLNC #C01184		12/01/2006	MBS PAYDOWN		19,732	19,732	19,696	19,729		3		3		19,732				601	05/01/2030
31292H-JK-1	FHLNC #C01166		12/01/2006	MBS PAYDOWN		4,396	4,396	4,400	4,396		(5)		(5)		4,396				134	03/01/2030
31292H-K9-4	FHLNC #C01220		12/01/2006	MBS PAYDOWN		45,039	45,039	46,334	45,154		(114)		(114)		45,039				1,442	11/01/2030
31292H-NH-3	FHLNC #C01292		12/29/2006	MBS PAYDOWN		29,632	29,632	29,638	29,641		(10)		(10)		29,632				897	01/01/2031
31293R-5Y-3	FHLNC #C28063		12/01/2006	MBS PAYDOWN		9,217	9,217	8,831	9,189		28		28		9,217				274	04/01/2028
31294C-N7-4	FHLNC #C35814		12/01/2006	MBS PAYDOWN		2,158	2,158	2,168	2,158						2,158				40	11/01/2028
31294E-XA-2	FHLNC #C37873		12/01/2006	MBS PAYDOWN		278	287	287	278						278				10	04/01/2030
31294J-LT-3	FHLNC #E00338		12/19/2006	VARIOUS		773	762</													

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
31298F-A6-7	FHLMC #C52729		12/01/2006	MBS PAYDOWN		25,249	25,249	25,135	25,242		7		7		25,249					.435	12/01/2030
31298S-B2-9	FHLMC #C55457		12/01/2006	MBS PAYDOWN		52,784	52,784	52,685	52,775		9		9		52,784					1.770	11/01/2029
31298Y-AC-5	FHLMC #C60003		12/01/2006	MBS PAYDOWN		23,742	23,742	23,787	23,744		(1)		(1)		23,742					.867	11/01/2030
31339M-M7-0	CMO FHLMC 2407 BJ		12/01/2006	MBS PAYDOWN		28,982	28,982	30,200	29,191		(209)		(209)		28,982					.885	09/01/2020
3133TG-PD-5	CMO FHLMC 2101 PD		12/15/2006	VARIOUS		1,013,302	1,000,000	1,032,296	1,025,907		(4,869)		(4,869)		1,021,038					58,914	04/01/2012
3133TG-QH-5	CMO FHLMC 2097 PJ		12/15/2006	VARIOUS		9,922,910	9,750,000	9,334,102	9,479,796		24,132		24,132		9,503,928					585,000	11/01/2016
3133TT-VD-0	CMO FHLMC 2328 OE		05/18/2006	VARIOUS		3,755,700	3,704,168	3,675,228	3,683,853		3,087		3,087		3,686,941					108,701	06/01/2031
3133TV-EW-2	CMO FHLMC 2355 CE		05/18/2006	VARIOUS		3,625,593	3,574,724	3,534,509	3,547,531		3,746		3,746		3,551,277					106,409	06/01/2031
313401-VR-9	FHLMC #170189		11/01/2006	MBS PAYDOWN		2	2	2	2						2						08/01/2015
31340Y-NG-0	CMO FHLMC 40 F		12/15/2006	MBS PAYDOWN		76,341	76,341	85,883	76,699		(359)		(359)		76,341					3,822	06/15/2019
31357F-VA-5	FHLMC #E42409		12/19/2006	VARIOUS		14,250	14,153	13,655	13,969		149		149		14,118					634	10/01/2007
31357G-UQ-9	FHLMC #E43291		12/19/2006	VARIOUS		7,061	6,985	6,739	6,889		67		67		6,956					105	11/01/2007
31357Y-3Y-3	FHLMC #E57115		12/19/2006	VARIOUS		3,466	3,407	3,288	3,350		26		26		3,376					90	09/01/2009
31358E-5A-6	CMO FNMA 90-110 H		12/01/2006	MBS PAYDOWN		66,806	66,806	73,069	67,177		(371)		(371)		66,806					2,560	09/01/2020
31359F-4K-1	CMO FNMA 94-2 G		04/01/2006	MBS PAYDOWN		48,081	48,081	45,655	47,788		293		293		48,081					531	04/01/2006
31359P-MM-3	CMO FNMA 97-32 PG		12/01/2006	MBS PAYDOWN		474,210	474,210	470,950	473,985		225		225		474,210					15,558	01/01/2027
313615-LL-8	FNMA #050731		12/01/2006	MBS PAYDOWN		82,543	82,543	83,562	82,647		(104)		(104)		82,543					2,883	03/01/2008
313615-N4-4	FNMA #050811		12/01/2006	MBS PAYDOWN		29,834	29,834	29,479	29,800		33		33		29,834					.948	03/01/2012
313615-ST-4	FNMA #050930		12/01/2006	MBS PAYDOWN		18	18	19	18						18						03/01/2022
31364Y-DK-3	FNMA #120806		12/01/2006	MBS PAYDOWN		182	182	177	182						182					.8	05/01/2021
31365H-6A-9	FNMA #128765		12/01/2006	MBS PAYDOWN		134	134	130	134						134					.6	01/01/2021
31365H-ZM-1	FNMA #128648		12/01/2006	MBS PAYDOWN		25	25	25	25						25					.1	05/01/2021
31365P-MM-7	FNMA #133664		12/01/2006	MBS PAYDOWN		3,745	3,745	3,741	3,744		1		1		3,745					.99	04/01/2009
31368H-YU-1	FNMA #190723		12/01/2006	MBS PAYDOWN		95,055	95,055	93,878	94,919		136		136		95,055					1,500	04/01/2022
31371G-NG-0	FNMA #247991		12/01/2006	MBS PAYDOWN		777	777	773	777						777					.10	06/01/2017
31371F-4B-5	FNMA #251118		12/01/2006	MBS PAYDOWN		10,345	10,345	10,287	10,345		7		7		10,345					386	11/01/2011
31371F-BU-5	FNMA #250351		12/21/2006	VARIOUS		46,614	46,011	45,782	45,797		66		66		45,863					2,690	02/01/2010
31371F-EN-8	FNMA #250441		12/29/2006	VARIOUS		27,583	27,244	27,082	27,106		48		48		27,154					1,568	06/01/2010
31371F-JY-9	FNMA #250579		12/21/2006	VARIOUS		145,994	144,269	138,430	141,177		1,285		1,285		142,462					8,155	11/01/2010
31371F-K2-7	FNMA #250613		12/29/2006	VARIOUS		12,546	12,375	12,263	12,293		24		24		12,317					747	12/01/2010
31371F-KV-3	FNMA #250608		12/01/2006	MBS PAYDOWN		14,457	14,457	13,729	15,392		65		65		14,457					275	12/01/2024
31371F-OB-1	FNMA #250750		12/01/2006	MBS PAYDOWN		22,663	22,663	21,522	22,474		189		189		22,663					833	07/01/2025
31371F-VL-3	FNMA #250919		12/01/2006	MBS PAYDOWN		14,673	14,673	14,590	14,658		14		14		14,673					547	09/01/2011
31371G-KK-5	FNMA #251498		12/01/2006	MBS PAYDOWN		10,818	10,818	10,848	10,820		(2)		(2)		10,818					367	08/01/2026
31371G-MR-8	FNMA #251568		12/01/2006	MBS PAYDOWN		2,253	2,253	2,259	2,253						2,253					.69	10/01/2026
31371H-E3-8	FNMA #252254		12/01/2006	MBS PAYDOWN		14,178	14,178	14,070	14,170		7		7		14,178					422	09/01/2027
31371J-5E-0	FNMA #253845		12/01/2006	MBS PAYDOWN		34,893	34,893	36,066	35,037		(143)		(143)		34,893					1,067	09/01/2015
31371K-F8-9	FNMA #254091		12/01/2006	MBS PAYDOWN		36,098	36,098	35,709	36,074		24		24		36,098					1,098	01/01/2031
31372E-PH-1	FNMA #270524		12/01/2006	MBS PAYDOWN		1,509	1,509	1,538	1,511		(2)		(2)		1,509					.58	05/01/2018
31372F-ED-9	FNMA #271132		12/01/2006	MBS PAYDOWN		1,459	1,459	1,487	1,461		(1)		(1)		1,459					.54	03/01/2020
31372X-SP-8	FNMA #285926		12/21/2006	VARIOUS		2,663	2,637	2,626	2,626		6		6		2,632					.31	07/01/2008
31373C-UX-3	FNMA #285958		12/01/2006	MBS PAYDOWN		1,503	1,503	1,461	1,502		1		1		1,503					.58	03/01/2019
31373T-YT-1	FNMA #303222		12/01/2006	MBS PAYDOWN		2,588	2,588	2,589	2,585		3		3		2,588					.87	09/01/2020
31374A-PU-8	FNMA #308335		12/29/2006	VARIOUS		5,098	5,022	4,992	4,996		5		5		5,002					.96	07/01/2010
31374D-X9-0	FNMA #311304		12/21/2006	VARIOUS		11,266	11,098	11,032	11,041		12		12		11,053					213	07/01/2010
31374E-J9-4	FNMA #311788		12/01/2006	MBS PAYDOWN		1,434	1,434	1,426	1,430		5		5		1,434					.51	02/01/2007
31374J-BU-4	FNMA #315151		12/21/2006	VARIOUS		5,431	5,378	5,346	5,351		14		14		5,365					.66	08/01/2010
31374J-SW-2	FNMA #315633		12/21/2006	VARIOUS		46,878	46,270	45,953	46,016		82		82		46,098					780	03/01/2010
31374J-TW-1	FNMA #315665		12/21/2006	VARIOUS		17,086	16,827	16,727	16,742		17		17		16,759					327	10/01/2010
31374K-5C-8	FNMA #316843		12/29/2006	VARIOUS		2,237	2,212	2,199	2,201		5		5		2,206					.31	01/01/2010
31374K-Z5-0	FNMA #316764		12/21/2006	VARIOUS		2,630	2,591	2,572	2,576		3		3		2,579					.51	07/01/2010
31374L-RZ-1	FNMA #317404		12/29/2006	VARIOUS		3,807	3,772	3,750	3,754		10		10		3,763					.43	06/01/2009
31374M-3D-4	FNMA #318596		12/29/2006	VARIOUS		17,122	16,878	16,778	16,793		21		21		16,814					308	03/01/2010
31374N-5Q-1	FNMA #318555		12/21/2006	VARIOUS		10,272	10,122	10,062	10,071		12		12		10,082					.629	07/01/2010
31374N-6C-1	FNMA #318567		12/21/2006	VARIOUS		52,213	51,443	51,210	51,216		46		46		51,263					3,231	06/01/2010
31374N-ZT-2	FNMA #319454		12/21/2006	VARIOUS		9,430	9,315	9,315	9,315		30		30		9,327					.74	08/01/2007
31374P-2F-3	FNMA #320374		12/29/2006	VARIOUS		4,365	4,319	4,294	4,297		10		10		4,307					.58	02/01/2010
31374P-C6-2	FNMA #319693		12/29/2006	VARIOUS		5,574	5,493	5,460	5,465		6		6		5,471					103	07/01/2010
31374P-J6-3	FNMA #319863		12/21/2006	VARIOUS		42,827	42,346	42,136	42,146		73		73		42,219					608	02/01/2010
31374P-PZ-4	FNMA #320040		12/29/2006	VARIOUS		12,241	12,083	12,011	12,021		20		20		12,041					200	07/01/2010
31374P-UW-5	FNMA #320197		12/21/2006	VARIOUS		35,167	34,642	34,436	34,465		38		38		34,503					664	07/01/2010
31374Q-W8-4	FNMA #321171		12/21/2006	VARIOUS		4,723	4,640	4,668	4,645		9		9		4,654					.69	07/01/2009
31374R-3L-5	FNMA #322203		12/29/2006	VARIOUS		19,575	19,294	19,180	19,197		24		24		19,220					355	04/01/2010
31374S-CR-0	FNMA #322380		12/29/2006	VARIOUS		13,859	13,659	13,578	13,590		16		16		13,606					253	03/

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31374J-UP-9	FNMA #324690		12/21/2006	VARIOUS		33,320	33,069	32,919	32,923		87		87		33,010		310	310	1,319	04/01/2010
31374Y-7A-6	FNMA #325889		12/21/2006	VARIOUS		4,118	4,086	4,058	4,064		14		14		4,078		40	40	189	01/01/2010
31374V-ST-2	FNMA #325530		12/21/2006	VARIOUS		13,674	13,468	13,388	13,400		14		14		13,413		260	260	854	09/01/2010
31374Y-GR-3	FNMA #327908		12/29/2006	VARIOUS		6,209	6,196	6,160	6,165		7		7		6,172		116	116	388	03/01/2010
31374Y-JA-7	FNMA #327957		12/21/2006	VARIOUS		24,543	24,215	23,997	24,057		50		50		24,107		436	436	1,463	06/01/2010
31374Y-LK-2	FNMA #328030		12/29/2006	VARIOUS		18,483	18,257	18,148	18,167		32		32		18,199		284	284	1,061	04/01/2009
31375B-KN-6	FNMA #329801		12/21/2006	VARIOUS		37,932	37,357	37,135	37,167		37		37		37,204		728	728	2,377	10/01/2010
31375C-GK-5	FNMA #330602		12/29/2006	VARIOUS		19,688	19,441	19,326	19,344		32		32		19,376		312	312	1,052	07/01/2010
31375D-2P-7	FNMA #332082		12/21/2006	VARIOUS		11,930	11,769	11,695	11,708		17		17		11,726		205	205	713	02/01/2010
31375D-KB-8	FNMA #331590		12/29/2006	VARIOUS		2,034	2,010	1,998	2,004		4		4		2,004		29	29	113	08/01/2009
31375J-CC-2	FNMA #335867		12/21/2006	VARIOUS		6,288	6,195	6,139	6,154		10		10		6,164		124	124	389	08/01/2010
31375J-L7-3	FNMA #336150		12/01/2006	MBS PAYDOWN		42,550	42,550	40,409	42,455		95		95		42,550		793	793	399	09/01/2022
31375J-XM-7	FNMA #336484		12/21/2006	VARIOUS		3,393	3,386	3,356	3,369		16		16		3,385		8	8	131	03/01/2007
31375P-LX-2	FNMA #340642		12/21/2006	VARIOUS		5,617	5,546	5,496	5,510		11		11		5,521		96	96	320	12/01/2010
31375S-GH-7	FNMA #343200		12/21/2006	VARIOUS		1,479	1,464	1,451	1,454		5		5		1,459		20	20	88	11/01/2010
31375U-5J-0	FNMA #345649		12/21/2006	VARIOUS		19,140	18,884	18,714	18,760		39		39		18,799		341	341	1,139	10/01/2010
31375U-MS-1	FNMA #345169		12/21/2006	VARIOUS		108,269	106,923	102,596	104,527		930		930		105,457		2,812	2,812	5,616	04/01/2011
31375V-5C-3	FNMA #346543		12/29/2006	VARIOUS		4,634	4,534	4,533	4,544		10		10		4,554		79	79	277	10/01/2010
31375V-ED-1	FNMA #345832		12/01/2006	MBS PAYDOWN		16,761	16,761	15,918	16,730		32		32		16,761		32	32	626	01/01/2024
31375V-KV-4	FNMA #346008		12/21/2006	VARIOUS		9,658	9,658	9,448	9,471		21		21		9,492		165	165	530	11/01/2010
31375X-AM-8	FNMA #348328		12/21/2006	VARIOUS		16,060	15,963	15,317	15,657		199		199		15,857		204	204	474	05/01/2011
31375X-S0-3	FNMA #348027		12/29/2006	VARIOUS		23,470	23,194	22,256	22,690		222		222		22,913		557	557	1,285	10/01/2010
31376D-3B-6	FNMA #352794		12/01/2006	MBS PAYDOWN		1,093	1,093	1,038	1,094		2		2		1,093		39	39	99	04/01/2026
31376D-WF-5	FNMA #352646		12/01/2006	MBS PAYDOWN		7,394	7,394	7,352	7,392		2		2		7,394		284	284	799	07/01/2012
31377A-ON-0	FNMA #371361		12/21/2006	VARIOUS		149,608	147,763	142,074	144,322		1,401		1,401		145,724		3,884	3,884	7,999	11/01/2011
31377A-OP-5	FNMA #371362		12/29/2006	VARIOUS		66,799	65,730	63,200	64,191		331		331		64,522		2,277	2,277	4,282	02/01/2012
31377C-K9-3	FNMA #373020		12/01/2006	MBS PAYDOWN		34,376	34,376	34,115	34,328		48		48		34,376		666	666	1,666	07/01/2027
31377H-WE-8	FNMA #37845		12/01/2006	MBS PAYDOWN		2,095	2,095	2,083	2,094		1		1		2,095		80	80	208	08/01/2011
31377J-C2-2	FNMA #378189		12/01/2006	MBS PAYDOWN		18,810	18,810	18,704	18,800		10		10		18,810		558	558	1,416	05/01/2012
31377X-RD-1	FNMA #390284		12/01/2006	MBS PAYDOWN		441	441	439	441		2		2		441		16	16	41	04/01/2011
31378A-4M-5	FNMA #393328		12/01/2006	MBS PAYDOWN		4,085	4,085	4,062	4,085		2		2		4,085		156	156	399	08/01/2011
31378A-4S-2	FNMA #393333		12/01/2006	MBS PAYDOWN		82,030	82,030	81,569	81,971		59		59		82,030		474	474	1,156	01/01/2012
31378B-LB-8	FNMA #393722		12/01/2006	MBS PAYDOWN		12,360	12,360	12,290	12,355		4		4		12,360		4	4	10	03/01/2012
31378C-EE-8	FNMA #394433		12/01/2006	MBS PAYDOWN		4,269	4,269	4,245	4,267		2		2		4,269		165	165	416	12/01/2011
31378C-EZ-1	FNMA #394452		12/01/2006	MBS PAYDOWN		19,100	19,100	18,993	19,088		13		13		19,100		730	730	1,830	10/01/2011
31378D-XA-3	FNMA #395873		12/01/2006	MBS PAYDOWN		29,829	29,829	29,203	29,791		38		38		29,829		686	686	1,736	11/01/2024
31378E-GX-5	FNMA #398114		12/01/2006	MBS PAYDOWN		2,114	2,114	2,069	2,112		1		1		2,114		16	16	40	05/01/2024
31378E-H3-0	FNMA #398150		12/01/2006	MBS PAYDOWN		9,262	9,262	9,068	9,241		21		21		9,262		400	400	1,000	02/01/2024
31378L-SJ-2	FNMA #402021		12/29/2006	VARIOUS		37,379	37,072	36,838	36,864		118		118		36,982		397	397	1,685	10/01/2012
31378M-L3-0	FNMA #403646		12/01/2006	MBS PAYDOWN		503	503	492	503		1		1		503		18	18	45	12/01/2027
31378Q-7B-1	FNMA #405990		05/25/2006	MBS PAYDOWN		13,789	13,789	13,500	13,567		222		222		13,789		372	372	937	09/01/2025
31378S-UJ-4	FNMA #407485		12/01/2006	MBS PAYDOWN		2,784	2,784	2,725	2,783		1		1		2,784		99	99	249	01/01/2027
31378S-UN-5	FNMA #407489		12/01/2006	MBS PAYDOWN		2,186	2,186	2,140	2,186		1		1		2,186		78	78	199	12/01/2027
31378S-WF-0	FNMA #407546		12/01/2006	MBS PAYDOWN		1,849	1,849	1,810	1,848		1		1		1,849		66	66	166	05/01/2022
31378T-C7-8	FNMA #407894		12/01/2006	MBS PAYDOWN		373	373	365	373		1		1		373		13	13	33	09/01/2026
31378T-EC-5	FNMA #407931		12/01/2006	MBS PAYDOWN		1,121	1,121	1,098	1,121		1		1		1,121		24	24	60	07/01/2026
31378U-AK-8	FNMA #408710		12/29/2006	VARIOUS		4,673	4,597	4,568	4,572		4		4		4,575		97	97	249	06/01/2012
31379C-T6-8	FNMA #415573		04/01/2006	MBS PAYDOWN		6,048	6,048	6,065	6,059		(11)		(11)		6,048		131	131	331	05/01/2027
31379F-SX-3	FNMA #418234		12/01/2006	MBS PAYDOWN		175	175	175	175		1		1		175		6	6	15	06/01/2024
31379G-ND-0	FNMA #418988		12/01/2006	MBS PAYDOWN		9,255	9,255	9,281	9,260		(4)		(4)		9,255		272	272	687	03/01/2028
31379J-4L-7	FNMA #421227		12/01/2006	MBS PAYDOWN		5,907	5,907	5,923	5,908		(1)		(1)		5,907		192	192	482	02/01/2027
31379N-JK-4	FNMA #424266		12/01/2006	MBS PAYDOWN		406	406	407	406		1		1		406		24	24	60	11/01/2027
31379N-V8-7	FNMA #424639		12/01/2006	MBS PAYDOWN		2,335	2,335	2,341	2,335		1		1		2,335		92	92	232	06/01/2026
31379R-5D-6	FNMA #427544		12/01/2006	MBS PAYDOWN		136	136	137	136		1		1		136		5	5	12	05/01/2027
31379S-R0-1	FNMA #428095		12/01/2006	MBS PAYDOWN		1,163	1,163	1,175	1,165		(1)		(1)		1,163		37	37	93	10/01/2025
31379T-RS-5	FNMA #428997		12/01/2006	MBS PAYDOWN		274	274	277	274		1		1		274		10	10	25	02/01/2028
31379T-Z8-0	FNMA #429267		12/01/2006	MBS PAYDOWN		2,135	2,135	2,141	2,136		1		1		2,135		126	126	316	06/01/2027
31379V-GK-9	FNMA #430502		12/01/2006	MBS PAYDOWN		92	92	93	92		1		1		92		3	3	7	06/01/2028
31379V-M8-9	FNMA #430683		12/01/2006	MBS PAYDOWN		358	358	359	358		1		1		358		13	13	33	01/01/2028
31379W-LL-9	FNMA #431531		12/01/2006	MBS PAYDOWN		15,571	15,571	15,615	15,571		(8)		(8)		15,571		387	387	974	04/01/2027
31380B-C8-1	FNMA #434895		12/01/2006	MBS PAYDOWN		3,040	3,040	3,048	3,040		1		1		3,040		100	100	250	02/01/2026
31380B-DO-0	FNMA #434911		12/01/2006	MBS PAYDOWN		153	153	154	153		(73)		(73)		153		5	5	12	07/01/2028
31380F-TK-7	FNMA #438954		02/01/2006	MBS PAYDOWN		10,070	10,070	10,168	10,143		(2)		(2)		10,070		109	109	274	05/01/2027
31380H-AT-4	FNMA #440218		08/25/2006	MBS PAYDOWN		709	709	716	711		(2)		(2)		709		15	15	37</	



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
31380R-0M-0	FNMA #447860		12/01/2006	MBS PAYDOWN		294	294	290	294						294					9	08/01/2027
31380U-FB-9	FNMA #450262		12/01/2006	MBS PAYDOWN		5,751	5,751	5,677	5,748		2		2		5,751					88	11/01/2026
31380X-CL-4	FNMA #452875		12/01/2006	MBS PAYDOWN		1,908	1,908	1,883	1,907						1,908					44	03/01/2027
31380X-K3-5	FNMA #453114		12/01/2006	MBS PAYDOWN		25,989	25,989	25,792	25,984		6		6		25,989					861	04/01/2028
31380X-RZ-7	FNMA #453304		12/01/2006	MBS PAYDOWN		1,057	1,057	1,043	1,057						1,057					32	09/01/2025
31380Y-Y7-1	FNMA #453534		12/01/2006	MBS PAYDOWN		14,359	14,359	14,174	14,337		22		22		14,359					443	04/01/2028
31380Y-FU-9	FNMA #453879		09/25/2006	MBS PAYDOWN		803	803	793	794		9		9		803					36	12/01/2028
31380Y-JP-6	FNMA #453970		12/01/2006	MBS PAYDOWN		105,436	105,436	104,635	105,417		19		19		105,436					3,170	04/01/2027
31381A-6A-4	FNMA #455465		12/01/2006	MBS PAYDOWN		2,255	2,255	2,226	2,255						2,255					74	06/01/2024
31381B-2K-4	FNMA #456278		12/01/2006	MBS PAYDOWN		2,118	2,118	2,091	2,118						2,118					64	03/01/2028
31381B-4B-2	FNMA #456318		12/01/2006	MBS PAYDOWN		10,566	10,566	10,486	10,565		1		1		10,566					319	01/01/2028
31381B-YR-4	FNMA #456220		12/01/2006	MBS PAYDOWN		16,988	16,988	16,770	16,984		4		4		16,988					734	02/01/2027
31381B-ZG-7	FNMA #456243		12/01/2006	MBS PAYDOWN		185,903	185,903	183,507	185,894		9		9		185,903					6,471	07/01/2028
31381C-JS-7	FNMA #456673		12/01/2006	MBS PAYDOWN		21,707	21,707	21,542	21,690		17		17		21,707					501	01/01/2027
31381C-VD-6	FNMA #457012		12/01/2006	MBS PAYDOWN		9,125	9,125	9,055	9,124		1		1		9,125					356	09/01/2028
31381F-TF-7	FNMA #459650		12/01/2006	MBS PAYDOWN		156	156	155	156						156					5	10/01/2027
31382D-DV-3	FNMA #479016		12/01/2006	MBS PAYDOWN		13,060	13,060	12,892	13,052		7		7		13,060					252	04/01/2027
31382D-EE-0	FNMA #479033		12/01/2006	MBS PAYDOWN		2,533	2,533	2,500	2,532						2,533					83	06/01/2027
31382D-FW-9	FNMA #479081		12/01/2006	MBS PAYDOWN		24,330	24,330	24,145	24,313		17		17		24,330					662	01/01/2027
31382D-J8-8	FNMA #479187		12/01/2006	MBS PAYDOWN		111,452	111,452	110,606	111,419		33		33		111,452					2,886	07/01/2024
31382D-KE-3	FNMA #479193		12/01/2006	MBS PAYDOWN		83,373	83,373	82,740	83,321		52		52		83,373					2,598	03/01/2027
31382D-M8-4	FNMA #479283		12/01/2006	MBS PAYDOWN		61,956	61,956	61,157	61,922		34		34		61,956					2,250	03/01/2027
31382F-E2-1	FNMA #480853		08/25/2006	MBS PAYDOWN		41,299	41,299	40,986	41,013		286		286		41,299					983	01/01/2029
31382F-JS-9	FNMA #480973		12/01/2006	MBS PAYDOWN		8,321	8,321	8,214	8,317		4		4		8,321					297	09/01/2024
31382F-V2-2	FNMA #481333		12/01/2006	MBS PAYDOWN		2,955	2,955	2,933	2,955						2,955					25	05/01/2028
31382F-Y6-0	FNMA #481433		12/01/2006	MBS PAYDOWN		19,368	19,368	19,221	19,366		2		2		19,368					585	01/01/2028
31382G-B6-1	FNMA #481639		12/01/2006	MBS PAYDOWN		2,337	2,337	2,307	2,337						2,337					33	08/01/2028
31382G-DH-7	FNMA #481704		12/01/2006	MBS PAYDOWN		84,201	84,201	83,561	84,157		44		44		84,201					1,988	07/01/2027
31384W-HH-3	FNMA #535837		12/01/2006	MBS PAYDOWN		438	438	437	438						438					9	03/01/2030
31388K-NA-0	FNMA #607111		12/01/2006	MBS PAYDOWN		580,995	580,995	581,115	581,032		(36)		(36)		580,995					10,789	09/01/2030
31389G-RE-2	FNMA #625185		12/01/2006	MBS PAYDOWN		74,711	74,711	74,644	74,697		14		14		74,711					1,470	04/01/2031
31390G-H2-6	FNMA #645649		12/01/2006	MBS PAYDOWN		62,077	62,077	64,153	62,289		(192)		(192)		62,077					1,232	01/01/2017
31393C-J7-9	CMO FNMA 03-57 KB		12/01/2006	MBS PAYDOWN		255,304	255,304	264,209	256,957		(1,653)		(1,653)		255,304					4,910	07/01/2008
31393C-OV-4	CMO FNMA 03-91 VB		02/16/2006	MERRILL LYNCH		1,936,719	2,000,000	1,871,406	1,889,104		1,148		1,148		1,890,251					22,500	05/01/2018
31393N-M8-9	CMO FHLMC 2590 TU		06/02/2006	MERRILL LYNCH		12,566,074	13,500,000	13,105,547	13,129,787		14,653		14,653		13,144,440		(578,366)	(578,366)		348,750	10/01/2019
31393P-N6-5	CMO FHLMC 2600 MG		12/01/2006	MBS PAYDOWN		184,538	184,538	186,342	184,796		(258)		(258)		184,538					2,962	03/01/2012
31393Q-M7-4	CMO FHLMC 2614 CH		12/01/2006	MBS PAYDOWN		196,942	196,942	201,988	198,012		(1,070)		(1,070)		196,942					2,820	05/01/2007
31393Q-ZS-1	CMO FHLMC 2638 NA		05/15/2006	MBS PAYDOWN		58,045	58,045	59,063	58,120		(74)		(74)		58,045					425	05/01/2006
31394B-ZZ-0	CMO FNMA 04-91 AH		12/01/2006	MBS PAYDOWN		53,513	53,513	53,780	53,566		(54)		(54)		53,513					694	08/01/2013
31394F-UQ-6	CMO FNMA 05-94 YA		12/01/2006	MBS PAYDOWN		348,875	348,875	347,048	348,444		431		431		348,875					5,499	06/01/2010
31394J-L7-0	CMO FHLMC 2676 CY		03/24/2006	MORGAN KEEGAN		5,437,500	6,000,000	5,270,625	5,382,179		12,939		12,939		5,395,118		42,382	42,382		78,667	06/01/2018
31394R-NY-1	CMO FSPC H013 A2		10/15/2006	VARIOUS		762,170	762,170	759,867	759,867		2,303		2,303		762,170					8,573	10/01/2006
31394W-HU-5	CMO FHLMC 2776 OP		12/01/2006	MBS PAYDOWN		890,518	890,518	860,046	887,109		3,409		3,409		890,518					18,148	11/01/2025
31395E-DG-9	CMO FHLMC 2845 MK		06/02/2006	MERRILL LYNCH		2,377,944	2,556,500	2,495,783	2,500,735		1,860		1,860		2,502,955		(124,650)	(124,650)		66,043	04/01/2018
31395F-VG-6	CMO FHLMC 2856 LB		06/02/2006	MERRILL LYNCH		5,350,645	5,750,000	5,606,250	5,618,517		4,609		4,609		5,623,125		(272,481)	(272,481)		148,542	09/01/2017
31395J-EF-9	CMO FHLMC 2882 BA		06/02/2006	CITIGROUP INC.		7,376,250	8,000,000	7,781,250	7,796,991		6,510		6,510		7,803,501		(427,251)	(427,251)		206,667	12/01/2019
31395J-SM-9	CMO FHLMC 2890 PC		11/01/2006	GREENWICH CAPITAL MARKETS		980,469	1,000,000	991,094	991,701		669		669		992,370		(11,901)	(11,901)		46,528	01/01/2014
31395V-U2-3	CMO FHRR R002 AH		12/01/2006	MBS PAYDOWN		726,526	726,526	723,490	725,891		636		636		726,526					10,031	09/01/2014
31395X-B9-5	CMO FHLMC 3014 NA		12/01/2006	MBS PAYDOWN		385,010	385,010	383,205	384,670		340		340		385,010					5,190	03/01/2011
31396Z-W2-4	FHLNC #D26065		12/01/2006	MBS PAYDOWN		984	984	972	983						984					38	05/01/2021
313964-LG-1	FHLNC #D27527		12/01/2006	MBS PAYDOWN		1,365	1,365	1,348	1,365						1,365					52	11/01/2022
313964-PJ-1	FHLNC #D27625		12/01/2006	MBS PAYDOWN		12,049	12,049	11,903	12,044		5		5		12,049					403	01/01/2022
313964-XH-6	FHLNC #D27880		02/01/2006	MBS PAYDOWN		8,803	8,803	8,696	8,727		76		76		8,803					102	09/01/2015
313965-B2-0	FHLNC #D28157		12/01/2006	MBS PAYDOWN		13,234	13,234	13,074	13,230		4		4		13,234					95	09/01/2022
31396E-W5-1	CMO FHLMC 3061 HK		12/15/2006	VARIOUS		989,453	1,000,000	977,461	977,504		1,412		1,412		978,916					55,000	07/01/2018
313987-J5-9	FHLNC #D46584		12/01/2006	MBS PAYDOWN		71	71	72	71						71					3	07/01/2021
313987-UU-1	FHLNC #D46895		12/01/2006	MBS PAYDOWN		482	482	489	482						482					18	12/01/2023
313988-3F-2	FHLNC #D47998		12/01/2006	MBS PAYDOWN		102	102	104	102						102					4	07/01/2023
313988-KJ-5	FHLNC #D47497		12/01/2006	MBS PAYDOWN		63	63	64	63						63					2	09/01/2020
31407C-EQ-6	FNMA #826443		12/01/2006	MBS PAYDOWN		408,429	408,429	406,627	408,305		124		124		408,429					7,702	07/01/2035
31407D-SE-6	FNMA #827717		12/01/2006	MBS PAYDOWN		511,276	511,276	509,485	511,175		101		101		511,276					12,555	02/01/2035
31407F-6D-7	FNMA #829868		12/01/2006	MBS PAYDOWN		898,559	898,559	896,945	898,212		347		347		898,559					11,611	07/01/2035
31499P-AA-9	FHA PL - ALTERCARE OF HARTVILLE		12/01/2006	MBS PAYDOWN	</																

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
430139-AE-5	HIGHLAND HOSP ROCHESTER NY REV		03/08/2006	DAIN RAUSCHER WESSELL		1,323,675	1,350,000	1,348,124	1,348,389		79		79		1,348,467		(24,792)	(24,792)	53,138	08/01/2010
441110-BY-9	HOT SPRINGS AR INDL DEV REV		02/03/2006	DAIN RAUSCHER WESSELL		246,945	245,000	252,154	249,752		(116)		(116)		249,636		(2,691)	(2,691)	3,631	11/01/2009
441110-BZ-5	HOT SPRINGS AR INDL DEV REV		02/03/2006	DAIN RAUSCHER WESSELL		257,086	255,000	256,923	256,416		(27)		(27)		256,389		697	697	3,779	11/01/2010
441110-CM-3	HOT SPRINGS AR INDL DEV REV		02/03/2006	DAIN RAUSCHER WESSELL		246,945	245,000	252,154	249,752		(116)		(116)		249,636		(2,691)	(2,691)	3,631	11/01/2009
441110-CN-7	HOT SPRINGS AR INDL DEV REV		02/03/2006	DAIN RAUSCHER WESSELL		257,086	255,000	256,923	256,416		(27)		(27)		256,389		697	697	3,779	11/01/2010
453902-BN-7	INDEPENDENT CITIES CA LEASE REV		08/15/2006	SINKING FUND REDEMPTION		20,000	20,000	20,000	20,000						20,000				513	08/15/2012
45504R-DY-9	IN ST DEV FIN AUTH REV		09/25/2006	DAIN RAUSCHER WESSELL		234,887	220,000	223,477	223,065		(255)		(255)		222,811		12,077	12,077	15,024	01/01/2033
545413-BP-0	LOS BANOS CA REDEV AGY TAX ALLOC REV		03/01/2006	VARIOUS		100,250	100,000	104,975	103,508		(361)		(361)		103,148		(2,898)	(2,898)	3,750	09/01/2029
574295-CW-9	MD ST STAD AUTH LEASE REV		02/16/2006	DAIN RAUSCHER WESSELL		93,351	95,000	96,705	95,606		(89)		(89)		95,517		(2,166)	(2,166)	530	12/15/2006
574295-CY-5	MD ST STAD AUTH LEASE REV		02/16/2006	DAIN RAUSCHER WESSELL		120,954	125,000	129,364	127,795		(129)		(129)		127,666		(6,712)	(6,712)	931	12/15/2008
592646-HH-9	METRO WASHINGTON DC ARPT REV		10/01/2006	MATURITY		175,000	175,000	174,601	174,897		103		103		175,000				5,075	10/01/2006
603923-AN-3	MINNEAPOLIS MN DEV REV		12/01/2006	SINKING FUND REDEMPTION		130,000	130,000	130,000	130,000						130,000				6,799	12/01/2010
603923-AR-4	MINNEAPOLIS MN DEV REV		01/25/2006	DAIN RAUSCHER WESSELL		311,454	310,000	304,659	304,662		8		8		304,670		6,784	6,784	3,201	12/01/2035
645909-DG-4	NJ ECON DEV AUTH ST REV		09/15/2006	MATURITY		155,000	155,000	155,797	155,192		(192)		(192)		155,000				5,038	09/15/2006
64719H-DB-3	NM MFG FIN AUTH MF HSG REV		09/01/2006	SINKING FUND REDEMPTION		30,000	30,000	30,000	30,000						30,000				694	03/01/2013
648539-AH-7	NEW ROCHELLE NY INDL DEV AGY PKG LSE RE		10/01/2006	SINKING FUND REDEMPTION		70,000	70,000	74,480	70,154		(154)		(154)		70,000				3,754	10/01/2014
650370-AA-0	NEWARK NJ HSG AUTH SPL REV		12/01/2006	SINKING FUND REDEMPTION		20,000	20,000	19,975	19,996		4		4		20,000				440	12/01/2009
72127M-AA-6	PIKE CNTY PA INDL & COML DEV		03/14/2006	SECURITY CALLED AT 100.000		4,000,000	4,000,000	3,996,000	3,996,589		19		19		3,996,607		3,393	3,393	136,500	03/01/2027
736707-CH-1	PORTLAND OR HYDROELEC PWR REV		10/01/2006	SINKING FUND REDEMPTION		80,000	80,000	80,000	80,000						80,000				2,160	10/01/2016
743759-AB-8	PROVIDENCE AK HLTH SYS REV		03/01/2006	DAIN RAUSCHER WESSELL		622,572	630,000	630,611	630,462		(46)		(46)		630,416		(7,844)	(7,844)	12,206	10/01/2007
748390-AC-5	QUINNAULT INDIAN NATION WA REV		12/01/2006	SINKING FUND REDEMPTION		250,000	250,000	250,000	250,000						250,000				19,625	12/01/2011
759333-9C-0	FHA PL - REILLY #134 CLC PVT		12/01/2006	MBS PAYDOWN		505,222	505,222	520,616	505,754		(531)		(531)		505,222				12,985	06/01/2019
76904K-BV-3	RIVERSIDE CA REDEV AGY LEASE REV		10/01/2006	SINKING FUND REDEMPTION		85,000	85,000	84,788	84,971		29		29		85,000				1,313	10/01/2008
798153-GK-2	SAN JOSE CA FIN AUTH LEASE REV		02/01/2006	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				13,922	03/01/2029
83704L-AT-5	SC JOBS ECON DEV AUTH REV		08/01/2006	SINKING FUND REDEMPTION		195,000	195,000	195,000	195,000						195,000				2,681	08/01/2007
83754L-AA-5	EDU ENHANCMT FDG TOBACCO REV		12/01/2006	VARIOUS		74,700	74,700	75,636	74,912		(212)		(212)		74,700				2,867	06/01/2025
84552K-AV-7	SWSTRN IL DEV AUTH SOLID WASTE REV TOBACCO SETTLEMENT FIN CORP SER B		08/25/2006	DAIN RAUSCHER WESSELL		2,016,120	2,000,000	1,996,860	1,996,984		144		144		1,997,128		18,992	18,992	130,747	08/01/2020
888809-AD-2	REV		06/01/2006	SINKING FUND REDEMPTION		580,000	580,000	576,395	580,013		(13)		(13)		580,000				17,168	06/01/2012
88880P-AA-2	TOBACCO SETTLEMENT FIN CORP REV		05/15/2006	SINKING FUND REDEMPTION		504,289	504,289	503,743	503,332		9		9		503,341		948	948	16,036	05/15/2025
917436-BY-2	UT HSG CORP REV		04/10/2006	VARIOUS		665,000	665,000	665,000	665,000						665,000				20,876	07/01/2033
92813H-7S-9	VA ST HSG DEV AUTH REV		04/01/2006	SINKING FUND REDEMPTION		195,000	195,000	195,000	195,000						195,000				4,193	04/01/2012
986179-CJ-6	YORBA LINDA CA REDEV AGY TAX REV		09/01/2006	SINKING FUND REDEMPTION		5,000	5,000	5,038	5,002		(2)		(2)		5,000				131	09/01/2015
3199999	Bonds - Special Revenues					178,128,723	181,265,179	179,739,178	179,795,572		18,834		18,834		179,814,402		(1,685,683)	(1,685,683)	5,677,640	XXX
0010EP-AB-4	AEP TEXAS CENTRAL CO		11/13/2006	BANK OF NEW YORK		2,069,380	2,000,000	1,992,778	1,994,308		558		558		1,994,865		74,515	74,515	136,889	02/15/2013
040850-AA-7	ARKANSAS ELEC COOP		06/30/2006	VARIOUS		3,431,763	3,373,684	3,405,268	3,376,514						3,376,514		55,249	55,249	129,900	06/30/2008
059165-DV-9	BALTIMORE GAS & ELEC		12/15/2006	MATURITY		65,000	64,733	64,941	64,941		59		59		65,000				3,413	12/15/2006
075386-AB-8	BEAVER VALLEY FDG CORP		06/01/2006	SINKING FUND REDEMPTION		549,000	549,000	587,331	548,978		22		22		549,000				23,676	06/01/2007
144141-BP-2	CAROLINA PWR & LIGHT		06/05/2006	FIRST TENNESSEE BANK		2,335,277	1,920,000	2,209,152	2,165,117		(3,755)		(3,755)		2,161,363		173,914	173,914	120,980	09/15/2021
172070-CP-7	CINCINNATI GAS & ELEC CO		06/05/2006	BARCLAYS CAPITAL		85,731	100,000	99,764	99,772		2		2		99,774		(14,043)	(14,043)	2,595	06/15/2033
233331-AJ-6	DTE ENERGY CO		06/05/2006	WACHOVIA		71,499	75,000	74,372	74,396		4		4		74,400		(2,901)	(2,901)	3,095	04/15/2033
264399-DW-3	DUKE ENERGY CORP		10/04/2006	MERRILL LYNCH		523,420	500,000	498,640	499,082		98		98		499,180		24,240	24,240	38,194	01/15/2012
337932-AC-1	FIRSTENERGY CORP		06/05/2006	VARIOUS		473,670	435,000	472,878	471,993		(203)		(203)		471,789		1,880	1,880	16,082	11/15/2031
442164-BL-2	HOUSTON LTG & PWR		06/05/2006	GOLDMAN SACHS		3,855,218	3,110,000	3,986,243	3,822,888		(12,041)		(12,041)		3,810,847		44,371	44,371	207,891	03/15/2021
482620-AV-9	KINDER MORGAN INC		08/24/2006	VARIOUS		4,688,325	5,500,000	5,587,175	5,587,175						5,587,175		(898,850)	(898,850)	360,911	03/01/2098
665789-AV-5	NTHRN STATES PWR WISCONSIN		06/05/2006	FIRST TENNESSEE BANK		472,085	500,000	497,187	497,505		62		62		497,505		(25,420)	(25,420)	18,010	10/01/2018
677050-AB-2	OGLETHORPE PWR CORP		06/30/2006	SINKING FUND REDEMPTION		95,000	95,000	95,874	95,025		(25)		(25)		95,000				907	06/30/2011
677415-CF-6	OHIO PWR CO		06/05/2006	FIRST TENNESSEE BANK		65,868	65,000	64,699	64,715		2		2		64,716		1,152	1,152	3,492	02/15/2033
693627-AV-3	PSI ENERGY INC		06/15/2006	VARIOUS		591,205	590,000	592,279	590,962		(998)		(998)		589,964		1,241	1,241	13,719	06/15/2006
693927-AC-9	PNPP I1 FDG CORP		11/30/2006	SINKING FUND REDEMPTION		70,000	70,000	70,000	70,000						70,000				4,970	05/30/2016
694308-GE-1	PAC GAS & ELEC		06/05/2006	BANK OF AMERICA		267,742	280,000	278,634	278,651		8		8		278,659		(10,918)	(10,918)	13,034	03/01/2034
695114-BM-9	PACIFIC CORP		11/01/2006	MATURITY		150,000	150,000	162,479	153,101		(3,101)		(3,101)		150,000				8,475	11/01/2006
743263-AD-7	PROGRESS ENERGY INC		12/06/2006	TENDERED		1,833,664	1,724,000	1,875,298	1,824,621		(16,016)		(16,016)		1,808,604		25,059	25,059	154,705	03/01/2011
743263-AF-2	PROGRESS ENERGY INC		11/27/2006	BANK OF NEW YORK		152,416	150,000	149,933	149,969		9		9		149,979		2,437	2,437	9,433	10/30/2008

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
00184A-AG-0	TIME WARNER INC.		11/08/2006	BANK OF AMERICA		74,235	65,000	80,209	80,005		(212)		(212)		79,793		(5,559)	(5,559)	5,172	05/01/2032
00209A-AE-6	AT&T WIRELESS SVCS INC.		05/04/2006	JP MORGAN CHASE		272,748	250,000	267,318	261,112		(627)		(627)		260,485		(12,262)	(12,262)	13,344	03/01/2011
00209A-AF-3	AT&T WIRELESS SVCS INC.		06/05/2006	VARIOUS		1,581,720	1,275,000	1,312,378	1,310,242		(193)		(193)		1,310,049		271,672	271,672	72,313	03/01/2031
00209A-AG-1	AT&T WIRELESS SVCS INC.		02/16/2006	JP MORGAN CHASE		502,636	440,000	504,333	490,712		(948)		(948)		489,764		(13,072)	(13,072)	11,023	05/01/2012
00389C-AD-6	ACADEMICA CHARTER SCH 144A		04/25/2006	RAYMOND JAMES		2,790,509	2,500,000	2,650,000	2,639,937		(1,694)		(1,694)		2,638,243		152,266	152,266	130,889	08/15/2024
00389C-AH-7	ACADEMICA CHARTER SCH 144A		01/11/2006	RAYMOND JAMES		173,259	165,000	165,000	165,000						165,000		8,250	8,250	5,643	08/15/2024
008739-AA-2	AIG SUNAMER GLOB FIN 144A		01/18/2006	UBS SECURITIES, LLC		2,305,260	2,250,000	2,359,305	2,342,487		(2,060)		(2,060)		2,340,427		(35,167)	(35,167)	62,888	08/01/2008
018772-AA-1	ALLIANCE ONE INTL 144A		02/13/2006	EXCHANGE OF SECURITIES		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,889	05/15/2012
01877K-AB-9	ALLIANCE PIPELINE LP 144A		06/30/2006	SINKING FUND REDEMPTION		551,680	551,680	551,819	551,683		(3)		(3)		551,680				29,243	12/31/2019
01958X-AS-6	ALLIED WASTE N AMER.		05/17/2006	TENDERED		1,330,452	1,270,000	1,270,000	1,270,000						1,270,000		60,452	60,452	70,758	04/01/2008
020002-AH-4	ALLSTATE CORP.		08/15/2006	BANK OF AMERICA		530,490	500,000	561,410	556,319		(2,034)		(2,034)		554,285		(23,795)	(23,795)	25,406	05/15/2018
02003X-AA-8	ALLTEL OHIO LP 144A		08/28/2006	TENDERED		1,406,445	1,315,000	1,501,257	1,491,385		(22,820)		(22,820)		1,468,564		(62,119)	(62,119)	108,999	08/15/2010
02148K-AQ-7	CWALT 06-40T1 2A1		12/01/2006	MBS PAYDOWN		1,039,151	1,039,151	1,038,826	1,039,102		49		49		1,039,151				5,196	12/01/2014
025816-AR-0	AMER EXPRESS 1.85% CVT 144A		11/27/2006	VARIOUS		3,506,400	3,500,000	3,565,400	3,439,782		(50,727)		(50,727)		3,389,055		117,345	117,345	59,508	12/01/2033
025860-BZ-1	AMERICAN EXPRESS CREDIT		11/21/2006	VARIOUS		1,097,233	1,100,000	1,096,458	1,096,480		57		57		1,096,537		696	696	16,857	12/02/2015
026494-AB-0	HEALTH CARE PPTY INV INC.		09/20/2006	BANK OF AMERICA		326,788	325,000	358,436	334,674		(6,793)		(6,793)		327,881		(1,093)	(1,093)	29,115	01/15/2007
026660-UF-8	AMER HONDA FIN 144A		04/13/2006	DAIN RAUSCHER WESSELL		1,001,016	1,000,000	1,001,770	1,001,699		71		71		1,001,770		(754)	(754)	22,958	01/16/2007
026874-AN-7	AIG MORGAN STANLEY 0.5% CVT		11/13/2006	UBS SECURITIES, LLC		487,500	500,000	532,500	506,974		(4,414)		(4,414)		502,560		(15,060)	(15,060)	2,493	05/15/2007
030096-AG-6	AMERICAN STORES CO.		09/13/2006	VARIOUS		5,532,350	5,500,000	5,918,550	5,807,898		(2,309)		(2,309)		5,805,589		(273,239)	(273,239)	128,046	05/01/2017
030287-AA-4	AMER TRANS AIR SER 1996 1A 144A		08/28/2006	VARIOUS		5,024,606	5,024,606	5,043,927	5,032,350		(2,037)		(2,037)		5,030,313		(5,707)	(5,707)	216,715	12/26/2012
03877@-AA-0	ARBORS AT GEORGETOWN LP (NAT CITY) PVT		09/24/2006	SINKING FUND REDEMPTION		140,000	140,000	144,356	140,267		(267)		(267)		140,000				9,450	09/24/2014
03878@-AA-7	ARBORS AT EASTLAND LP (FIFTH THRD) PVT		12/11/2006	MATURITY		2,495,192	2,495,192	2,533,294	2,507,628		(12,436)		(12,436)		2,495,192				112,284	12/11/2006
039483-AS-1	ARCHER DANIEL'S MIDLAND		06/05/2006	WACHOVIA SECURITIES		82,389	75,000	82,289	81,967		(51)		(51)		81,915		474	474	4,477	02/01/2031
039580-AA-6	ARCHSTONE-SMITH TRUST		01/04/2006	UBS SECURITIES, LLC		5,335,750	5,000,000	5,451,500	5,433,474		(1,335)		(1,335)		5,432,138		(96,388)	(96,388)	130,000	02/01/2012
05540D-A-8	BFL FDG V1/NORTHROP 06-A PVT		12/01/2006	SINKING FUND REDEMPTION		2,226,000	2,226,000	2,226,000	2,226,000						2,226,000				53,170	12/01/2007
05544T-AA-6	BHI ARMY GUESTHOUSES LLC SER 99A1 PVT		12/31/2005	SINKING FUND REDEMPTION		5,000	5,000	4,994	5,000						5,000					12/31/2030
05948X-SF-9	BOAMS 03-6 2B2		12/01/2006	MBS PAYDOWN		29,235	29,235	28,486	29,206		29		29		29,235				757	07/01/2018
05948X-SG-7	BOAMS 03-6 2B3		12/01/2006	MBS PAYDOWN		39,017	39,017	36,542	38,921		97		97		39,017				1,010	07/01/2018
05949A-JY-7	BOAMS 04-6 1A12		12/01/2006	MBS PAYDOWN		910,329	910,330	906,596	910,113		216		216		910,329				28,687	03/01/2018
05949A-PF-1	BOAMS 04-7 5A10		12/01/2006	MBS PAYDOWN		989,405	989,405	984,458	989,045		361		361		989,405				26,141	10/01/2016
05949A-PN-4	BOAMS 04-7 6A1		11/28/2006	VARIOUS		2,096,708	2,164,744	2,148,847	2,149,611		1,785		1,785		2,151,397		(54,688)	(54,688)	89,001	07/01/2019
05949C-JK-3	BOAMS 05-9 1A5		12/01/2006	MBS PAYDOWN		1,148,637	1,148,637	1,145,092	1,148,479		158		158		1,148,637				33,856	07/01/2017
060462-C-1	STHRN PAC TRAN ETC 92 1 PVT		04/01/2006	SINKING FUND REDEMPTION		300,000	300,000	318,215	299,983		17		17		300,000				15,285	04/01/2007
07012E-AG-5	BASKETBALL PPTYS LTD SER A 1 B 144A		07/19/2006	VARIOUS		2,747,566	2,668,728	2,678,020	2,676,862		(303)		(303)		2,676,560		71,007	71,007	114,018	03/01/2025
071813-AU-3	BAXTER INTL INC.		01/06/2006	MORGAN STANLEY		3,105,375	3,250,000	3,081,872	3,092,713		213		213		3,092,926		12,449	12,449	48,434	03/15/2015
07383F-AA-6	BSCMS 98-C1 A1		12/01/2006	MBS PAYDOWN		115,403	115,403	113,064	115,103		303		303		115,403				4,193	09/01/2007
07383F-AP-3	BSCMS 99-C1 A1		12/01/2006	MBS PAYDOWN		73,312	73,312	74,404	73,423		(111)		(111)		73,312				1,048	02/01/2008
07383F-BD-9	BSCMS 99-WF2 A1		12/01/2006	MBS PAYDOWN		231,173	231,173	223,777	229,331		1,834		1,834		231,173				10,547	12/01/2007
07384Y-CU-8	BSABS 02-1 1A5		12/01/2006	MBS PAYDOWN		54,251	54,251	56,124	54,251						54,251				1,469	06/01/2007
073914-WC-3	BSMSI 97-6 3A		12/01/2006	MBS PAYDOWN		423,999	423,999	428,503	424,465		(467)		(467)		423,999				10,215	11/01/2023
079860-AK-8	BELLSOUTH CORP.		06/05/2006	WACHOVIA SECURITIES		181,342	200,000	197,288	197,326		15		15		197,341		(15,999)	(15,999)	6,767	11/15/2034
084670-AK-4	BERKSHIRE HATHAWAY INC 0%CVT UNITS 144A		05/15/2006	PUT OPTION		2,014,344	2,000,000	2,067,926	2,018,478		(4,976)		(4,976)		2,013,502		842	842		05/15/2007
097014-AJ-3	BOEING CAP CORP		02/16/2006	GOLDMAN SACHS		515,897	520,000	534,896	529,579		(479)		(479)		529,100		(13,203)	(13,203)	12,144	08/25/2008
102183-AE-0	BOWATER INC.		03/29/2006	JP MORGAN CHASE		66,950	65,000	75,875	74,059		(75)		(75)		73,984		(7,034)	(7,034)	1,828	12/15/2021
110122-AL-2	BRISTOL MYERS SQUIBB CO.		10/05/2006	BANK OF AMERICA		495,290	500,000	497,020	497,403		216		216		497,619				29,699	08/15/2013
121899-DK-1	BURLINGTON NTHRN SANTA FE		12/23/2006	SINKING FUND REDEMPTION		322,867	322,867	338,956	324,642		(1,775)		(1,775)		322,867				17,886	06/23/2010
12189P-AA-0	BURLINGTON NTHRN SANTA FE		09/23/2006	SINKING FUND REDEMPTION		600,420	600,420	625,883	602,374		(1,955)		(1,955)		600,420				33,616	03/23/2010
12189P-AD-4	BURLINGTON NTHRN SANTA FE		07/02/2006	SINKING FUND REDEMPTION		133,431	133,431	134,864	133,433		(2)		(2)		133,431				4,209	07/02/2018
12189P-AL-6	BURLINGTON NTHRN SANTA FE		07/15/2006	SINKING FUND REDEMPTION		180,470	180,470	183,560	180,540		(69)		(69)		180,470				8,044	01/15/2022
125777-AS-5	CIT GRP INC.		02/22/2006	JP MORGAN CHASE		498,500	500,000	499,825	499,830		4		4		499,835		(1,335)	(1,335)	7,944	11/03/2010
126673-P8-9	CWL 05-4 MF7		01/25/2006	GOLDMAN SACHS		2,765,168	2,850,000	2,849,935	2,849,935						2,849,935		(84,767)	(84,767)	26,778	06/01/2012
126673-RE-4	CWL 04-13 MF7		02/03/2006	UBS SECURITIES, LLC		244,600	250,000	249,996	249,9											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
16640P-AA-6	CENTURA BANKS		02/24/2006	UBS SECURITIES LLC		7,052,068	6,825,000	6,802,959	6,815,994		420				6,816,414		235,654	235,654	204,560	03/15/2009
166700-AA-4	CENTURYTEL INC.		01/18/2006	BANK OF AMERICA		1,668,375	1,500,000	1,680,370	1,681,098		(2,030)		(2,030)		1,679,068		(10,693)	(10,693)	34,198	10/15/2010
165167-BT-3	CHESAPEAKE ENERGY CORP 144A		07/11/2006	EXCHANGE OF SECURITIES		741,597	750,000	741,353	741,407		191				741,597				34,805	11/15/2020
170040-AG-4	CHIRON CORP 1.625% CVT		06/12/2006	TENDERED		2,300,000	2,300,000	2,150,500	2,152,338		1,803		1,803		2,154,141		145,859	145,859	31,976	08/01/2033
172973-3Y-3	CMS1 05-8 1A1		12/01/2006	MBS PAYDOWN		1,354,820	1,354,820	1,341,982	1,353,955		865		865		1,354,820				40,331	11/01/2019
172973-M6-3	CMS1 05-1 1A1		12/01/2006	MBS PAYDOWN		1,384,698	1,384,698	1,382,318	1,384,578		119		119		1,384,698				36,948	05/01/2018
172973-P3-7	CMS1 05-1 2A1		12/01/2006	MBS PAYDOWN		4,233,900	4,233,900	4,173,038	4,228,736		5,164		5,164		4,233,900				117,327	02/01/2020
172973-YT-0	CMS1 04-5 1A3		12/01/2006	MBS PAYDOWN		1,375,909	1,375,909	1,373,102	1,375,768		142		142		1,375,909				36,811	01/01/2017
17453B-AH-4	CITIZENS COMM		11/21/2006	CREDIT SUISSE		3,101,250	3,000,000	3,180,000	3,165,214		(54,498)		(54,498)		3,110,716		(9,466)	(9,466)	293,562	08/15/2008
184502-AK-8	CLEAR CHANNEL COMM		10/30/2006	JP MORGAN CHASE		3,365,045	3,250,000	3,771,918	3,619,702		(41,521)		(41,521)		3,578,180		(213,135)	(213,135)	222,116	09/15/2010
184502-AX-0	CLEAR CHANNEL COMM		10/30/2006	VARIOUS		1,737,458	2,000,000	1,954,400	1,956,760		1,309		1,309		1,958,069		(220,612)	(220,612)	54,465	12/15/2016
19587*-AA-9	COLONIAL PARK LP (NAT CITY) PVT		12/05/2006	SINKING FUND REDEMPTION		274,000	274,000	287,124	274,889		(889)		(889)		274,000				31,682	12/05/2014
19767Q-AJ-4	HCA INC.		11/17/2006	TENDERED		973,350	1,000,000	1,042,260	1,033,988		(29,748)		(29,748)		1,004,240		(30,890)	(30,890)	81,617	01/01/2007
20030N-AC-5	COMCAST CORP		04/26/2006	BANK OF AMERICA		340,119	335,000	338,416	338,345		(17)		(17)		338,328		1,791	1,791	14,827	03/15/2033
20046E-AF-7	COMM 99-1 E		11/10/2006	DEUTSCHE BANK		4,135,781	4,000,000	3,943,048	3,972,237		14,291		14,291		3,986,529		149,253	149,253	273,498	10/01/2008
204912-AQ-2	COMPUTER ASSOCIATES INC CVT		01/24/2006	UBS SECURITIES LLC		1,456,250	1,000,000	1,660,000	1,496,718		(9,756)		(9,756)		1,486,962		(30,712)	(30,712)	1,896	12/15/2009
205887-BA-9	CONAGRA FOODS INC.		12/21/2006	EXCHANGE OF SECURITIES		124,032	122,000	125,659	124,380		(348)		(348)		124,032				6,314	09/15/2011
20660*-AA-7	PVT		10/10/2006	SINKING FUND REDEMPTION		376,000	376,000	391,287	376,907		(907)		(907)		376,000				25,944	10/10/2014
209864-BN-6	CONSOLIDATED RAIL CORP		07/01/2006	SINKING FUND REDEMPTION		71,230	71,230	75,503	71,298		(68)		(68)		71,230				2,253	07/01/2013
210805-CB-1	CONTINENTAL AIRLINES INC SER 98-1A ETC.		09/15/2006	SINKING FUND REDEMPTION		87,275	87,275	86,053	87,030		19		19		87,050		225	225	3,371	09/15/2017
210805-CO-8	CONTINENTAL AIRLINES INC SER 99-1A ETC.		08/02/2006	SINKING FUND REDEMPTION		46,669	46,669	45,864	46,656		10		10		46,666		3	3	1,734	02/02/2019
216669-AG-6	COOPER INDUS INC		04/10/2006	VARIOUS		3,001,603	2,985,000	3,187,883	3,117,920		(5,365)		(5,365)		3,112,555		(110,953)	(110,953)	57,837	11/01/2009
22237L-HE-5	COUNTRYWIDE HOME LOAN SER H MTN		01/23/2006	VARIOUS		3,098,830	3,000,000	3,153,240	3,140,127		(1,574)		(1,574)		3,138,554		(39,724)	(39,724)	47,049	04/15/2009
22237L-MY-5	COUNTRYWIDE HOME LOAN		01/23/2006	JP MORGAN CHASE		1,014,670	1,000,000	1,003,610	1,002,030		(36)		(36)		1,001,994		12,676	12,676	29,844	07/15/2009
22540V-EH-1	CSFB 01-CNK5 A3		12/01/2006	MBS PAYDOWN		195,870	195,870	207,255	197,985		(2,116)		(2,116)		195,870				1,915	09/01/2008
22541L-AB-9	CREDIT SUISSE FIRST BOSTON USA INC		08/07/2006	BARCLAYS CAPITAL		513,045	500,000	494,980	496,701		287		287		496,988		16,057	16,057	22,373	11/15/2011
22541L-AF-0	CREDIT SUISSE FIRST BOSTON USA INC		01/03/2006	MORGAN STANLEY		5,976,600	6,000,000	6,006,840	6,005,983		(13)		(13)		6,005,970		(29,370)	(29,370)	129,500	01/15/2008
22541S-3D-8	HEMT 04-6 M3		02/03/2006	LEHMAN BROTHERS		489,297	500,000	499,983	499,983						499,983		(10,686)	(10,686)	5,252	06/01/2008
22541S-WK-0	CSFB 04-C3 A5		12/19/2006	DEUTSCHE BANK		4,964,063	5,000,000	5,025,000	5,021,043		(3,066)		(3,066)		5,017,977		(53,915)	(53,915)	270,563	07/01/2014
225458-YA-0	CSFB 05-6 8A1		12/01/2006	MBS PAYDOWN		2,090,712	2,090,712	2,045,957	2,086,116		4,596		4,596		2,090,712				46,945	06/01/2020
22540G-GY-5	CSFB 04-6 1A5		11/10/2006	VARIOUS		23,204,434	23,746,591	23,724,328	23,724,328		2,427		2,427		23,726,756		(522,321)	(522,321)	997,805	10/01/2014
22540H-HC-2	CSFB 04-6 2A1		12/01/2006	MBS PAYDOWN		1,397,437	1,397,437	1,397,219	1,397,426		10		10		1,397,437				34,022	08/01/2019
232820-AE-0	CYTEC INDUS INC		05/04/2006	BANK OF AMERICA		2,682,150	3,000,000	2,855,310	2,881,275		4,521		4,521		2,885,796		(203,646)	(203,646)	116,533	07/01/2013
23322B-FZ-6	DLJCM 99-CG3 A1A		12/01/2006	MBS PAYDOWN		108,297	108,297	119,634	111,251		(2,954)		(2,954)		108,297				3,015	10/01/2007
233835-AT-4	DAIMLERCHRYSLER NA HLDG		03/07/2006	BARCLAYS CAPITAL		7,644,168	7,200,000	7,376,306	7,336,012		(3,651)		(3,651)		7,332,362		311,806	311,806	343,100	01/15/2012
237194-AD-7	DARDEN RESTAURANTS		08/15/2006	BANK OF AMERICA		725,040	750,000	745,988	746,257		457		457		746,723		(21,683)	(21,683)	36,969	08/15/2010
244199-BB-0	DEERE & CO		05/04/2006	JP MORGAN CHASE		535,190	500,000	499,505	499,627		12		12		499,639		35,551	35,551	18,340	04/25/2014
245085-AA-3	DEL LABS INC 144A		08/17/2006	EXCHANGE OF SECURITIES		200,000	200,000	200,000	200,000						200,000				15,597	11/01/2011
24763L-FM-7	DELHE 99-2 AGF		04/01/2006	MBS PAYDOWN		18,634	18,634	18,629	18,634						18,634				244	08/01/2019
251562-AC-8	DWARC 98-C1 A2		12/01/2006	MBS PAYDOWN		218,901	218,901	226,508	219,566		(665)		(665)		218,901				5,213	01/01/2008
251562-AC-8	DWARC 98-C1 A2		05/22/2006	SINKING FUND REDEMPTION		135,716	135,716	142,206	136,089		(373)		(373)		135,716				5,456	11/22/2007
251562-AC-8	DWARC 98-C1 A2		01/01/2006	SINKING FUND REDEMPTION		232,002	232,002	237,315	232,002						232,002				7,749	01/01/2008
254067-AH-4	DILLARDS INC		06/05/2006	BANK OF AMERICA		947,500	1,000,000	980,405	980,405		423		423		980,829		(33,329)	(33,329)	60,803	08/01/2018
260543-BH-5	DOW CHEM		06/28/2006	FIRST TENNESSEE BANK		250,625	250,000	241,170	245,660		649		649		246,310		4,315	4,315	14,262	01/15/2009
26439R-AH-9	DUKE CAP LLC		06/02/2006	BANK OF AMERICA		1,150,970	1,000,000	1,156,970	1,134,799		(2,687)		(2,687)		1,132,113		18,857	18,857	54,667	10/01/2019
264414-AR-4	DUKE REALTY CORP (PUT 06)		03/01/2006	MATURITY		2,000,000	2,000,000	2,096,060	2,004,798		(4,798)		(4,798)		2,000,000				70,500	03/01/2006
26441Y-AD-9	DUKE REALTY CORP		01/03/2006	UBS SECURITIES LLC		269,893	250,000	253,400	252,230		(5)		(5)		252,225		17,668	17,668	5,357	03/15/2011
26441Y-AE-7	DUKE REALTY CORP		02/16/2006	UBS SECURITIES LLC		498,425	500,000	512,510	510,599		(341)		(341)		510,259		(11,834)	(11,834)	15,823	01/15/2010
28336L-AA-7	EL PASO CORP 144A 0% CVT		02/28/2006	TENDERED		552,070	1,000,000	446,070	540,571		3,363		3,363		543,934		8,136	8,136		02/28/2021
284754-AQ-9	EQABS 02-1 AF2		01/01/2006	MBS PAYDOWN		367	367	367	367						367				2	04/01/2006
302569-AA-6	FPL ENERGY VIRGINIA FDG 144A		06/30/2006	SINKING FUND REDEMPTION		305,948	305,948	305,948	305,948						305,948				17,297	06/30/2019
31331F-AA-9	FEDEX CORP 1993 PASS THRU TR SER A1		05/22/2006	SINKING FUND REDEMPTION		135,716														

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
362320-AW-3	VERIZON COMM.	06/05/2006	BANK OF AMERICA		5,187,500	5,000,000	5,572,800	5,259,247		(24,404)		(24,404)		5,234,842				336,847	02/01/2027	
36242D-6R-9	GSR 05-5F 3A2	12/01/2006	MBS PAYDOWN		2,747,103	2,747,103	2,736,715	2,746,520		583		583		2,747,103			(47,342)	86,178	01/01/2021	
36242D-XZ-1	GSR 05-2F 1A2	12/01/2006	MBS PAYDOWN		1,222,231	1,222,231	1,218,412	1,222,025		207		207		1,222,231				39,073	01/01/2018	
369626-XZ-2	GE CAP CORP MTN	06/05/2006	UBS SECURITIES, LLC		162,959	150,000	151,778	151,718		(11)		(11)		151,708		11,251	11,251	7,397	03/15/2032	
370425-RU-6	GMAC LLC	03/10/2006	VARIOUS		1,610,000	1,750,000	1,841,050	1,822,328		(2,354)		(2,354)		1,819,975		(209,975)	(209,975)	86,811	03/02/2011	
370425-RX-0	GMAC LLC	03/29/2006	JP MORGAN CHASE		910,000	1,000,000	1,012,460	1,008,183		(303)		(303)		1,007,880		(97,880)	(97,880)	37,813	09/15/2011	
37247D-AE-6	GENWORTH FINL INC.	04/12/2006	GOLDMAN SACHS		1,492,155	1,500,000	1,497,855	1,498,112		52		52		1,498,164		(6,009)	(6,009)	29,469	06/15/2014	
381317-AB-9	GOLDEN W FINL CORP	05/08/2006	BARCLAYS CAPITAL		474,470	500,000	484,365	486,775		596		596		487,372		(12,902)	(12,902)	14,514	10/01/2012	
38141G-CM-4	GOLDMAN SACHS GRP INC.	03/29/2006	VARIOUS		11,911,360	12,000,000	12,010,016	12,009,311		6		6		12,009,317		(97,957)	(97,957)	208,083	11/15/2014	
38143U-AB-7	GOLDMAN SACHS GRP INC.	03/29/2006	GOLDMAN SACHS		2,419,750	2,500,000	2,352,175	2,371,831		3,158		3,158		2,374,989		44,761	44,761	91,556	01/15/2014	
38214*-CP-5	MEIJER INC PVT	09/01/2006	VARIOUS		87,099	87,099	87,448	87,130		(30)		(30)		87,099				6,134	09/01/2006	
38214*-CS-9	MEIJER INC PVT	09/01/2006	VARIOUS		84,537	84,537	84,876	84,567		(30)		(30)		84,537				5,954	09/01/2006	
382388-AM-8	GOODRICH CORP	01/18/2006	BANK OF AMERICA		2,094,500	2,000,000	2,085,820	2,082,925		(1,385)		(1,385)		2,081,540		12,960	12,960	24,933	05/15/2009	
393505-2W-1	GTHEL 99-C B1	07/15/2006	MBS PAYDOWN		26,800,000	26,800,000	25,130,199	26,589,781		210,219		210,219		26,800,000				1,482,040	08/15/2006	
39678H-AG-0	GREENWICH CAP ACCEPT 91-4 CL B PVT	11/01/2006	MBS PAYDOWN		230,345	230,346	229,770	230,266		79		79		230,345				5,537	07/01/2019	
401698-AA-3	GUIDANT CORP	02/15/2006	VARIOUS		325,000	325,000	354,250	325,359		(1,359)		(1,359)		325,000				9,994	02/15/2006	
40429C-AA-0	HSBC FIN CORP	06/29/2006	WACHOVIA		258,770	250,000	248,830	249,280		56		56		249,336		9,434	9,434	10,547	05/15/2011	
406216-AM-3	HALLIBUTON CO CVT	05/05/2006	UBS SECURITIES, LLC		397,056	185,000	390,393	390,393		(353)		(353)		390,040		7,017	7,017	1,847	07/15/2023	
41011H-AH-3	JOHN HANCOCK 144A	02/22/2006	UBS SECURITIES, LLC		3,173,460	3,000,000	3,288,060	3,209,254		(5,024)		(5,024)		3,204,230		(30,770)	(30,770)	92,625	03/01/2011	
413627-AH-3	HARRAHS OPER CO INC.	06/09/2006	TENDERED		272,658	250,000	271,295	264,145		(1,046)		(1,046)		263,100		9,558	9,558	17,111	02/01/2011	
421915-AD-1	HEALTH CARE PPTY INV INC.	02/15/2006	MATURITY		1,000,000	1,000,000	998,860	999,964		36		36		1,000,000				32,500	02/15/2006	
421915-EB-1	HEALTH CARE PPTY INV INC.	11/29/2006	CREDIT SUISSE		3,531,988	3,400,000	3,389,868	3,392,722		864		864		3,393,586		138,402	138,402	206,508	06/25/2012	
422317-AC-1	HEARST ARGYLE TELEVISION	01/26/2006	BANK OF AMERICA		1,027,430	1,000,000	1,013,800	1,010,529		(47)		(47)		1,010,482		16,948	16,948	38,111	01/15/2018	
441812-KH-6	HOUSEHOLD FIN CORP	10/12/2006	MORGAN KEEGAN		925,405	955,000	952,660	953,127		359		359		953,487		(28,082)	(28,082)	36,220	11/16/2009	
446430-FD-0	HUNTINGTON NATL BANK	05/01/2006	ABN AMRO SECURITIES		133,017	150,000	149,529	149,593		8		8		149,601		(16,584)	(16,584)	4,744	03/15/2018	
44643T-AA-5	HUNTINGTON NATL BANK	06/05/2006	VARIOUS		16,196,868	15,300,000	15,284,229	15,288,975		711		711		15,289,686		907,182	907,182	303,948	06/15/2018	
449689-AK-6	INC GLOB INC	02/08/2006	FIRST TENNESSEE BANK		970,000	1,000,000	987,700	988,996		24		24		989,020		(19,020)	(19,020)	42,178	01/15/2028	
459506-AB-7	INTL FLAVORS & FRAGRANCE	05/15/2006	VARIOUS		285,000	285,000	299,665	288,486		(3,486)		(3,486)		285,000				9,191	05/15/2006	
460146-BL-6	INTL PAPER CO 0% CVT 144A	06/20/2006	TENDERED		2,863,800	5,000,000	2,350,000	2,784,400		49,329		49,329		2,833,729		30,071	30,071		06/20/2021	
46521P-AA-5	ISTAR FINL INC.	10/04/2006	EXCHANGE OF SECURITIES		5,051,400	4,740,000	5,208,928	5,170,097		(118,698)		(118,698)		5,051,400				471,202	08/15/2008	
46625H-AT-7	JP MORGAN CHASE	10/25/2006	BANK OF AMERICA		505,780	500,000	499,155	499,402		58		58		499,460		6,320	6,320	37,854	01/02/2013	
46625H-OP-8	JPMCC 01-C1B3 A2	12/01/2006	MBS PAYDOWN		526,821	526,821	573,597	535,490		(6,668)		(6,668)		526,821				10,634	11/01/2010	
480074-AL-7	JONES APPAREL GRP	06/15/2006	VARIOUS		490,000	490,000	529,127	500,631		(10,631)		(10,631)		490,000				19,294	06/15/2006	
480081-AF-5	JONES APPAREL GRP	08/15/2006	BANK OF AMERICA		946,580	1,000,000	965,320	967,621		4,850		4,850		972,471		(25,891)	(25,891)	32,229	11/15/2009	
488044-AE-8	KELLWOOD CO CVT 144A	01/09/2006	UBS SECURITIES, LLC		1,018,350	1,240,000	1,223,738	1,224,032		6		6		1,224,038		(205,688)	(205,688)	3,255	06/15/2034	
49228R-AC-7	KERN RIVER FDG CORP 144A	11/30/2006	VARIOUS		7,647	7,647	7,783	7,653		(6)		(6)		7,647				149	07/31/2016	
493267-AA-6	KEYCORP	03/15/2006	MATURITY		20,000	20,000	22,151	20,164		(164)		(164)		20,000				675	03/15/2006	
501044-BK-6	KROGER CO	06/05/2006	WACHOVIA		67,998	65,000	74,376	73,293		(208)		(208)		73,086		(5,988)	(5,988)	2,743	05/01/2018	
501044-BW-2	KROGER CO	06/05/2006	MERRILL LYNCH		1,030,690	1,000,000	996,960	997,620		51		51		997,671		33,019	33,019	32,678	12/15/2018	
50185K-AF-4	LG&E CAP CORP 144A	04/13/2006	BANK OF AMERICA		5,821,750	5,500,000	5,895,285	5,760,692		(11,129)		(11,129)		5,749,563		72,187	72,187	191,756	11/01/2011	
502161-AF-9	LSI LOGIC CORP 4% CVT 144A	11/01/2006	VARIOUS		750,000	750,000	745,313	749,104		896		896		750,000				30,000	11/01/2006	
52108H-FS-8	LBUBS 01-C7 A3	12/11/2006	MBS PAYDOWN		163,605	163,605	175,869	166,056		(2,451)		(2,451)		163,605				3,264	04/11/2011	
526057-AB-0	LENNAR CORP	04/19/2006	BANK OF AMERICA		262,393	262,393	266,795	265,912		(1,452)		(1,452)		264,460		(2,067)	(2,067)	12,338	03/01/2009	
526057-AQ-7	LENNAR CORP 144A	04/03/2006	EXCHANGE OF SECURITIES		4,995,850	5,000,000	4,995,250	4,995,572		278		278		4,995,850				140,938	10/01/2010	
53117C-AE-2	LIBERTY PPTY LP	01/23/2006	WACHOVIA		4,300,640	4,000,000	4,222,200	4,109,793		(2,079)		(2,079)		4,107,713		192,927	192,927	86,972	04/15/2009	
536885-AA-4	LSMFT 01-3A 144A	10/25/2006	MBS PAYDOWN		45,258	45,258	44,777	45,143		115		115		45,258				1,467	01/25/2016	
53688P-AA-0	LSMFT 02-5A 144A	10/25/2006	MBS PAYDOWN		45,169	45,169	43,870	44,850		319		319		45,169				1,739	10/25/2010	
53688Q-AA-8	LSMFT 02-4A 144A	10/25/2006	MBS PAYDOWN		72,029	72,029	66,109	71,302		726		726		72,029				2,159	10/25/2032	
55263E-CE-3	MBA CORP	03/15/2006	FIRST TENNESSEE BANK		276,333	250,000	248,438	248,891		31		31		248,922		27,411	27,411	9,635	03/15/2012	
55263E-CK-9	MBA CORP	05/04/2006	JP MORGAN CHASE		491,475	500,000	499,105	499,176		107		107		499,283		(7,808)	(7,808)	14,774	09/15/2008	
55264T-AS-0	MBA 02-C1 C1	06/08/2006	ABN AMRO SECURITIES		1,050,781	1,000,000	996,980	997,912		126		126		998,038		52,743	52,743	33,622	02/15/2012	
571745-AL-6	MARSH & MCLENNAN	04/13/2006	VARIOUS		1,583,024	1,585,000	1,579,453	1,580,440		4,560		4,560		1,585,000		(1,976)	(1,976)	37,370	07/13/2007	
571900-AV-5	MARRIOTT INTL 144A	05/09/2006	EXCHANGE OF SECURITIES		2,713,187	2,685,000	2,714,269	2,713,971		(785)		(785)		2,713,187</						

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
62886E-AC-2	NCR CORP.		01/18/2006	FIRST TENNESSEE BANK		2,091,320	2,000,000	1,990,918	1,994,414		88		88		1,994,503		96,817	96,817	15,042	06/15/2009
63540H-AE-1	SALA FLATS LP (NAT CITY) PVT		04/09/2006	SINKING FUND REDEMPTION		26,000	26,000	27,121	26,000						26,000				1,625	04/09/2015
650094-CA-1	NEW YORK TELEPH CO		06/06/2006	BANK OF AMERICA		1,935,000	2,000,000	2,050,000	2,032,401		(1,421)		(1,421)		2,030,980		(95,980)	(95,980)	81,144	11/01/2023
651190-BE-2	NEWELL RUBBERMAID INC(PUT 08) MTN A		01/18/2006	BANK OF AMERICA		2,055,880	2,000,000	2,000,000	2,000,000						2,000,000		55,880	55,880	66,322	07/15/2028
652482-AY-6	NEWS AMER INC 0% CVT 144A		02/28/2006	TENDERED		2,377,000	4,000,000	1,998,400	2,364,265		12,561		12,561		2,376,826		174	174	7	02/28/2021
652482-BJ-8	NEWS AMER INC		06/05/2006	BANK OF AMERICA		230,390	250,000	248,019	248,069		11		11		248,079		(17,689)	(17,689)	7,449	12/15/2034
655844-AO-1	NORFOLK STRHRN CORP		06/05/2006	WACHOVIA		45,142	40,000	45,922	45,654		(42)		(42)		45,612		(470)	(470)	2,360	02/15/2031
677071-AA-0	OHANA MILITARY 04 SER A CLASS I		04/03/2006	VARIOUS		986,660	1,000,000	1,000,000	1,000,000						1,000,000		(13,340)	(13,340)	27,659	10/01/2021
69340W-AA-1	PLC TRUST 2003 1 144A		03/31/2006	VARIOUS		138,495	138,495	138,495	138,495						138,495				1,375	03/31/2006
69344W-AE-1	PMI GRP INC 2.5% CVT		08/23/2006	EXCHANGE OF SECURITIES		1,000,000	1,000,000	1,021,040	1,009,826		(9,826)		(9,826)		1,000,000				27,639	07/15/2021
69487P-AR-2	PAC TELECOM INC MTN C		01/31/2006	BANK OF AMERICA		1,038,350	1,000,000	1,017,690	1,006,027		(166)		(166)		1,005,861		32,489	32,489	30,147	11/04/2008
69574E-AN-0	PMAC 99-C1 A2		12/01/2006	MBS PAYDOWN		174,305	174,305	170,873	174,006		299		299		174,305				8,375	04/01/2009
737415-AG-4	POST APT HOMES		12/11/2006	BANK OF AMERICA		5,271,221	5,340,000	5,366,947	5,364,350		(3,557)		(3,557)		5,360,793		(89,572)	(89,572)	320,808	10/12/2011
740587-GE-4	PREMIUM ASSET 2003 10 144A		03/03/2006	BEAR STEARNS		3,866,800	4,000,000	3,998,040	3,998,769		65		65		3,998,834		(132,034)	(132,034)	62,711	04/22/2009
741530-AF-9	PRIDE INTL INC		12/06/2006	CREDIT SUISSE		104,000	100,000	108,046	107,143		(876)		(876)		106,265		(2,265)	(2,265)	10,366	07/15/2014
74153W-AH-2	PRICOA GLOB FDG I 144A		05/18/2006	BANK OF AMERICA		489,475	500,000	499,750	499,838		25		25		499,863		(10,388)	(10,388)	9,546	06/15/2008
7425A0-A5-9	PRINCIPAL LIFE GLOB 144A		09/28/2006	BANK OF AMERICA		497,950	500,000	502,505	501,925		(173)		(173)		501,752		(3,802)	(3,802)	31,646	01/15/2013
743410-AG-7	PROLOGIS TRUST 144A		07/27/2006	EXCHANGE OF SECURITIES		496,965	500,000	496,770	496,814		150		150		496,964				20,703	11/15/2015
74367F-AE-8	PROTECTIVE LIFE SECD TRUST		02/16/2006	MORGAN STANLEY		721,530	750,000	729,735	730,763		(664)		(664)		731,427		(9,897)	(9,897)	11,250	10/07/2009
743670-AC-8	PROTECTIVE LIFE US FDG 144A		04/24/2006	UBS SECURITIES, LLC		1,768,212	1,765,000	1,790,085	1,770,405		(2,776)		(2,776)		1,767,629		583	583	72,586	08/15/2006
74834L-AG-5	QUEST DIAGNOSTIC INC 144A		03/27/2006	EXCHANGE OF SECURITIES		3,993,031	4,000,000	3,992,480	3,992,709		322		322		3,993,031				83,708	11/01/2010
74834L-AH-3	QUEST DIAGNOSTIC INC 144A		03/22/2006	EXCHANGE OF SECURITIES		393,775	395,000	393,730	393,753		22		22		393,775				8,491	11/01/2015
759590-EV-6	RAMC 04-4 MFT		01/23/2006	DEUTSCHE BANK		1,190,672	1,200,000	1,200,000	1,200,000						1,200,000		(9,328)	(9,328)	10,965	08/01/2009
759590-EW-4	RAMC 04-4 MFB		01/23/2006	DEUTSCHE BANK		788,094	800,000	800,000	800,000						800,000		(11,906)	(11,906)	7,431	08/01/2009
760943-AG-5	RES CARE INC 144A		04/12/2006	EXCHANGE OF SECURITIES		496,507	500,000	496,305	496,399		108		108		496,507				20,344	10/15/2013
760985-YV-7	RAMP 03-RZ4 A7		12/01/2006	MBS PAYDOWN		62,217	62,217	62,217	62,217						62,217				2,980	07/01/2012
76110V-PJ-6	RFMS2 04-H11 M3		02/03/2006	RESIDENTIAL FUNDING SEC		488,848	500,000	499,974	499,974						499,974		(11,127)	(11,127)	5,193	09/01/2010
76110W-HL-3	RASC 99-KS4 A14		08/28/2006	VARIOUS		115,714	115,714	120,871	118,427		(2,713)		(2,713)		115,714				4,880	11/01/2010
76110W-NK-8	RASC 02-KS2 M11		05/25/2006	VARIOUS		3,314,663	3,305,805	3,305,798	3,305,798		1		1		3,305,799				8,219	03/01/2008
76111X-ZR-7	RFMS1 05-S7 A1		12/01/2006	MBS PAYDOWN		3,835,479	3,835,479	3,794,128	3,830,807		4,672		4,672		3,835,479				122,381	08/01/2020
76113B-AR-0	RESIDENTIAL CAP		04/11/2006	LEHMAN BROTHERS		3,836,160	3,840,000	3,828,941	3,828,941						3,828,941		7,219	7,219		04/17/2013
790849-AB-9	ST JUDE MEDICAL CVT		12/19/2006	TENDERED		500,000	500,000	502,500	502,356		(2,356)		(2,356)		500,000				14,117	12/15/2035
79549A-JH-3	SEMP 01-C2 A2		12/15/2006	VARIOUS		503,054	503,054	509,980	509,980		(6,926)		(6,926)		503,054				16,756	01/01/2010
800907-AF-4	SANMINA SCI CORP		02/15/2006	TENDERED		3,092,431	2,905,000	2,905,000	2,905,000						2,905,000		187,431	187,431	175,813	01/15/2010
81527H-AA-8	SEDDGWICK CMS HLDGS		11/03/2006	SINKING FUND REDEMPTION		5,044	5,044	5,048	5,044						5,044					
81721M-AB-5	SENIOR HSG PPTY'S TRUST		01/09/2006	SECURITY CALLED at 107.875		199,569	185,000	195,175	193,435						193,435		6,134	6,134	3,399	04/15/2015
843599-AA-9	STRHRN PAC TRANS CO 95 B ETC		04/30/2006	SINKING FUND REDEMPTION		87,537	87,537	92,515	87,537						87,537				3,186	04/30/2015
844741-AR-9	SOUTHWEST AIRLINES CO 1995 AE PASS THRU		01/01/2006	SINKING FUND REDEMPTION		215,893	215,893	215,893	215,893						215,893				7,794	07/01/2013
852060-AD-4	SPRINT CAP CORP		06/05/2006	BANK OF AMERICA		2,753,538	2,690,000	2,549,463	2,552,856		932		932		2,553,788		199,750	199,750	104,284	11/15/2028
852060-AG-7	SPRINT CAP CORP		06/05/2006	BANK OF AMERICA		5,494,598	5,250,000	5,234,303	5,237,340		258		258		5,237,598		257,000	257,000	218,356	05/01/2019
852060-AT-9	SPRINT CAP CORP		06/05/2006	BANK OF AMERICA		148,300	120,000	161,302	160,748		(281)		(281)		160,466		(12,167)	(12,167)	7,671	03/15/2032
85590A-AD-6	STARWOOD HOTELS RESORTS		01/17/2006	VARIOUS		4,941,250	4,500,000	4,478,592	4,483,497		101		101		4,483,598		457,652	457,652	76,672	05/01/2012
85590A-AJ-3	STARWOOD HOTELS RESORTS 3.5% CVT		06/12/2006	CONVERSION		1,363,029	900,000	1,102,500	954,739		(54,739)		(54,739)		900,000		463,029	463,029	18,293	05/16/2023
86359D-UE-5	LBSBC 05-2A 2A 144A		12/01/2006	MBS PAYDOWN		2,450,046	2,450,046	2,449,741	2,450,031		15		15		2,450,046				85,397	02/01/2016
868536-AR-4	SUPERVALU INC		04/28/2006	VARIOUS		2,547,320	2,500,000	2,864,875	2,785,247		(12,540)		(12,540)		2,772,708		(225,388)	(225,388)	85,938	05/15/2012
872287-AE-7	TCI COMM INC		02/15/2006	VARIOUS		745,000	745,000	737,505	744,733		267		267		745,000				25,609	02/15/2006
87612E-AK-2	TARGET CORP		02/15/2006	WACHOVIA		83,285	75,000	75,389	75,376		(1)		(1)		75,375		7,909	7,909	1,455	11/01/2032
88164R-AB-3	TEVA PHAR FIN BV 0.25% CVT		05/31/2006	VARIOUS		2,317,500	2,000,000	2,010,000	2,007,955		(826)		(826)		2,007,129		310,371	310,371	3,361	02/01/2024
882389-CC-1	TX ESTRN TRANSMISSION		06/05/2006	BANK OF AMERICA		119,822	110,000	109,544	109,566		3		3		109,569		10,253	10,253	6,909	07/15/2032
885571-AE-9	360 COMM CO		08/28/2006	TENDERED		2,169,932	2,175,000	2,287,817	2,205,653		(9,517)		(9,517)		2,196,136		(26,203)	(26,203)	161,914	01/15/2008
88593*-AF-5	WEIJER INC PVT		09/01/2006	VARIOUS		84,537	84,537	84,876	84,567		(30)		(30)		84,537				5,954	09/01/2006
890544-AA-7	TOPAZ 1997 1 LTD 144A		09/10/2006	SINKING FUND REDEMPTION		1,288,006	1,288,006	1,288,006	1,288,006						1,288,006				67,228	

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
93933V-AS-7	WASHINGTON MUTUAL BK FA		02/09/2006	UBS SECURITIES, LLC		4,002,520	4,000,000	4,005,800	4,005,091		(71)		(71)		4,005,020		(2,500)	(2,500)	127,722	01/15/2013
948741-AD-5	WEINGARTEN REALTY INV		01/03/2006	UBS SECURITIES, LLC		3,802,610	3,500,000	3,499,041	3,499,458		1				3,499,459		303,151	303,151	116,375	07/15/2011
94973H-AB-4	WELLPOINT INC		05/03/2006	VARIOUS		205,242	205,000	215,865	208,016		(1,925)		(1,925)		206,090		(848)	(848)	4,425	06/15/2006
949746-CE-9	WELLS FARGO & CO		06/08/2006	GOLDMAN SACHS		517,865	500,000	501,320	500,859		(57)		(57)		500,802		17,063	17,063	27,182	08/01/2011
949761-AW-0	WFMS 03-11 B3		12/01/2006	MBS PAYDOWN		16,309	16,309	15,177	16,266		43		43		16,309				423	08/01/2018
949788-AE-3	WFMS 04-7 2A1		11/10/2006	VARIOUS		13,791,678	14,227,520	14,125,783	14,131,855		12,832		12,832		14,144,688		(353,010)	(353,010)	580,437	06/01/2019
94980Y-AE-2	WFMS 03-16 2A1		11/10/2006	VARIOUS		14,118,808	14,559,627	14,465,762	14,469,221		10,877		10,877		14,480,098		(361,290)	(361,290)	595,683	11/01/2018
94981A-AA-1	WFMS 03-14 1A1		12/01/2006	MBS PAYDOWN		401,678	401,678	400,391	401,596		82		82		401,678				10,618	11/01/2018
969457-BB-5	WILLIAMS COS INC - SER A		06/05/2006	BNP PARIBAS		434,417	435,000	437,175	437,175						437,175		(2,758)	(2,758)	29,272	01/15/2031
054923-AA-5	AXCAN PHAR AXCA 4.25% 04/08 CVT 144A	F	02/09/2006	UBS SECURITIES, LLC		1,135,530	900,000	954,000	919,146		(1,473)		(1,473)		917,673		217,857	217,857	12,644	04/15/2008
078149-DP-3	BELL CANADA	F	08/15/2006	UBS SECURITIES, LLC		1,650,506	1,450,000	1,711,638	1,570,273		(13,426)		(13,426)		1,556,847		93,659	93,659	115,174	10/15/2010
453258-AL-9	INCO LTD 0% CVT 144A	F	04/27/2006	UBS SECURITIES, LLC		1,084,013	750,000	408,750	462,399		4,002		4,002		466,401		617,611	617,611		03/29/2021
87971K-AE-7	TEMBEC INDUS INC	F	09/15/2006	VARIOUS		28,500	50,000	31,938	32,139						32,558		(4,058)	(4,058)	2,034	03/15/2012
87971M-AC-7	TELUS CORP	F	04/24/2006	UBS SECURITIES, LLC		5,108,347	4,630,000	5,092,494	4,990,566		(17,639)		(17,639)		4,972,927		135,420	135,420	140,740	06/01/2011
007924-AD-5	AEGON NV	F	08/15/2006	MATURITY		100,000	100,000	113,686	102,706		(2,706)		(2,706)		100,000				8,000	08/15/2006
02364W-AJ-4	AMER MOVIL SA DE CV	F	06/05/2006	LEHMAN BROTHERS		116,922	130,000	125,693	125,702		34		34		125,735		(8,813)	(8,813)	6,377	03/01/2035
111021-AE-1	BRITISH TELECOM PLC	F	11/29/2006	BANK OF AMERICA		321,216	255,000	311,216	318,471		(942)		(942)		317,530		39,129	39,129	21,940	12/15/2030
143658-AK-8	CARNIVAL CORP	F	10/20/2006	VARIOUS		3,197,688	3,120,000	2,985,678	3,065,534		(354)		(354)		3,065,180		132,508	132,508	51,660	04/15/2008
143658-AN-2	CARNIVAL CORP 2% CVT	F	04/11/2006	UBS SECURITIES, LLC		1,232,500	1,000,000	1,063,000	1,024,534		(2,925)		(2,925)		1,021,608		210,892	210,892	9,833	04/15/2021
156677-AB-8	CERRO NEGRO FIN LTD SER B 144A	F	06/02/2006	VARIOUS		5,085,756	5,635,000	5,479,023	5,517,730		2,857		2,857		5,520,587		(434,831)	(434,831)	218,591	12/01/2020
20847C-AC-2	CONSECO FUNDING LTD CBO UNITS 144A	F	01/02/2006	TRANSFER TO SCHEDULE BA		28,291,529	34,230,000	28,291,529	28,291,529						28,291,529					02/28/2015
21987B-AK-4	CODELCO INC 144A	F	04/26/2006	UBS SECURITIES, LLC		280,677	310,000	304,318	304,338		24		24		304,363		(23,685)	(23,685)	10,656	09/21/2035
30215A-AK-5	EXPORT IMPORT BANK OF KOREA	F	10/19/2006	VARIOUS		2,987,468	3,060,000	3,049,872	3,052,596		1,189		1,189		3,053,785		(66,317)	(66,317)	99,236	08/12/2009
30216H-AA-7	EXP IMP BK CHINA 144A	F	10/25/2006	LEHMAN BROTHERS		491,320	500,000	502,240	502,021		(157)		(157)		501,864		(10,544)	(10,544)	32,594	07/29/2014
30616P-AE-7	FALL CREEK CLO LTD 05-2A SERVES D1 144A	F	01/02/2006	TRANSFER TO SCHEDULE BA		230,000	230,000	230,000	230,000						230,000				1,289	09/10/2017
500630-BJ-6	KOREA DEV BANK	F	02/07/2006	UBS SECURITIES, LLC		1,724,485	1,750,000	1,746,403	1,747,358		74		74		1,747,432		(22,947)	(22,947)	46,181	07/20/2009
50064L-AE-1	KOREA HIGHWAY CORP 144A	F	02/07/2006	GOLDMAN SACHS		3,900,000	4,000,000	3,957,520	3,959,545		365		365		3,959,910		(59,910)	(59,910)	45,556	05/20/2015
693070-AC-8	P&O PRINCESS CRUISES PLC	F	01/05/2006	BANK OF AMERICA		5,929,285	5,750,000	5,977,996	5,809,566		(1,016)		(1,016)		5,808,551		120,734	120,734	45,473	06/01/2007
693070-AD-6	P&O PRINCESS CRUISES PLC	F	06/05/2006	BANK OF AMERICA		555,520	500,000	528,210	526,187		(225)		(225)		525,962		29,558	29,558	20,453	06/01/2027
705015-AB-1	PEARSON PLC 144A	F	05/04/2006	JP MORGAN CHASE		3,782,205	4,500,000	4,146,060	4,179,214		6,472		6,472		4,185,686		(403,481)	(403,481)	83,250	06/15/2018
706448-AD-9	PEMEX FIN LTD	F	11/15/2006	SINKING FUND REDEMPTION		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				75,187	05/15/2007
71645W-AB-7	PETROBRAS INTL FIN	F	07/27/2006	TENDERED		5,280,120	4,500,000	4,490,325	4,494,144		475		475		4,494,619		785,501	785,501	464,344	07/06/2011
716743-AB-5	PETRONAS CAP LTD 144A	F	06/06/2006	CREDIT SUISSE		584,835	500,000	505,370	504,911		(67)		(67)		504,844		79,991	79,991	21,547	05/22/2022
74251U-AC-8	PRINCIPAL FINL GRP(AU) 144A	F	02/24/2006	JP MORGAN CHASE		7,095,530	6,500,000	7,328,360	6,988,073		(20,203)		(20,203)		6,967,871		127,659	127,659	290,189	08/15/2009
75968N-AA-9	RENAISSANCE HLDGS LTD	F	04/24/2006	BANK OF AMERICA		1,175,185	1,150,000	1,152,813	1,152,631		(320)		(320)		1,152,311		22,874	22,874	63,058	07/15/2008
78009T-AM-3	ROYAL BANK OF SCOTLAND GRP	F	06/05/2006	UBS SECURITIES, LLC		450,615	500,000	499,360	499,438		15		15		499,453		(48,838)	(48,838)	21,868	07/03/2018
81013R-AC-9	SCOTTISH ANNUITY & LIFE CVT	F	07/31/2006	CITIGROUP INC		123,200	160,000	186,800	179,277		(12,289)		(12,289)		166,988		(43,788)	(43,788)	4,840	12/01/2022
902118-AK-4	TYCO INTL GRP SA	F	05/04/2006	BANK OF AMERICA		3,006,444	2,940,000	3,010,108	3,003,841		(415)		(415)		3,003,427		3,017	3,017	162,823	01/15/2029
902118-BC-1	TYCO INTL GRP SA	F	01/12/2006	BANK OF AMERICA		3,121,590	3,000,000	3,103,470	3,084,667		(584)		(584)		3,084,082		37,508	37,508	49,406	10/15/2011
902118-BD-9	TYCO INTL GRP 2.75% CVT 144A	F	03/06/2006	EXCHANGE OF SECURITIES		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				26,469	01/15/2018
915436-AF-6	UPM KYMENE CORP 144A	F	06/05/2006	UBS SECURITIES, LLC		911,790	1,000,000	1,013,360	1,012,603		(329)		(329)		1,012,274		(100,484)	(100,484)	47,056	01/30/2018
92857T-AG-2	VODAFONE GRP PLC	F	03/09/2006	GOLDMAN SACHS		4,783,033	4,444,000	4,737,195	4,613,646		(7,307)		(7,307)		4,606,339		176,694	176,694	199,949	02/15/2010
92857W-AD-2	VODAFONE GRP PLC	F	03/09/2006	GOLDMAN SACHS		97,516	100,000	99,708	99,773		4		4		99,777		(2,261)	(2,261)	3,344	01/30/2015
4599999	Bonds - Industrial and Miscellaneous					588,946,208	590,727,484	588,255,380	587,189,952		(496,267)		(496,267)		586,693,697		2,252,508	2,252,508	20,768,193	XXX
05565H-AA-0	B O T INV CO (WALMART)		10/01/2006	VARIOUS		262,608	262,608	262,608	262,608						262,608				22,803	03/01/2008
09253H-AA-9	BLACKSTONE GRP (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		88,730	88,730	88,730	88,730						88,730				4,286	11/01/2015
09253J-AA-3	BLACKSTONE GRP (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		87,747	87,747	87,747	87,747						87,747				4,190	12/01/2014
11205H-AA-4	BRODHEADSVILLE REALTY LP (CVS)		12/01/2006	SINKING FUND REDEMPTION		53,067	53,067	53,067	53,067						53,067		38	38	2,386	10/01/2019
11561H-AA-2	QUENTIN BROWN SR (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		139,887	139,887	139,887	139,887						139,887				6,427	11/01/2016
11561H-AB-0	QUENTIN BROWN SR (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		132,772	132,772	132,772	132,772						132,772				6,100	11/01/2016
12465H-AA-9	C&C REALTY (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		105,320	105,320	105,320	105,320</											

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
39807-AA-1	GREYSTONE GRP UNION (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		92,429	92,429	92,429	92,429						92,429				4,460	06/01/2015
40418F-AA-6	HD PORTAGE LTD (HOME DEPOT)		12/01/2006	SINKING FUND REDEMPTION		289,504	289,504	289,504	289,504						289,504				12,762	01/01/2018
41465-AA-0	HARRISBURG CVS ASSOC (CVS)		12/01/2006	SINKING FUND REDEMPTION		57,801	57,801	57,801	57,801						57,801				2,180	02/01/2019
42027H-AA-0	HAWKINS-SMITH & MCLANE (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		81,119	81,119	81,119	81,119						81,119				3,671	06/01/2015
43731H-AA-0	HOMERODD PPTY CO LLC		12/01/2006	SINKING FUND REDEMPTION		85,996	85,996	85,996	85,996						85,996				3,110	10/01/2018
44052B-AA-1	RFS INC (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		70,634	70,634	70,634	70,634						70,634				3,343	11/01/2014
45662B-AA-0	INFINITY ROUTE 5 LP (WALMART)		12/01/2006	SINKING FUND REDEMPTION		111,505	111,505	111,505	111,505						111,505				5,666	04/01/2020
47029B-AA-4	JAMES CITY INC (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		91,053	91,053	91,053	91,053						91,053				4,183	12/01/2014
48283H-AA-1	KAGAL INV (CVS)		12/01/2006	VARIOUS		72,616	72,616	72,616	72,616						72,616				2,920	06/01/2018
48553B-AA-6	PLEASANT REALTY TRUST (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		114,666	114,666	114,666	114,666						114,666				5,367	03/01/2015
50216B-AA-1	LTW INV LP (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		98,612	98,612	98,612	98,612						98,612				4,544	02/01/2018
51509B-AA-5	LANDSTONE INV PPTY (CVS)		12/01/2006	SINKING FUND REDEMPTION		81,111	81,111	81,111	81,111						81,111				3,063	10/01/2019
52548H-AA-4	LEJEUNE/E 9TH (ECKERD)		12/01/2006	SINKING FUND REDEMPTION		96,754	96,754	96,754	96,754						96,754				3,499	05/01/2022
57917-AA-0	MCALLEN WASHINGTON ASSOC (BI-LO)		12/01/2006	SINKING FUND REDEMPTION		144,139	144,139	144,139	144,139						144,139				7,123	10/01/2014
58175H-AA-1	MCKNIGHT DEV (THRIFT)		12/01/2006	SINKING FUND REDEMPTION		69,561	69,561	69,561	69,561						69,561				2,696	10/01/2018
59338H-AA-3	GEORGE NOVORODER (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		95,646	95,646	95,646	95,646						95,646				4,169	12/01/2016
63883H-AA-4	NATSHI LTD (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		78,156	78,156	78,156	78,156						78,156				3,536	12/01/2016
65441B-AA-6	90-67 SUTPHIN BLVD CORP (MCDONALD)		12/01/2006	SINKING FUND REDEMPTION		13,407	13,407	13,407	13,407						13,407				607	12/01/2019
68233B-AA-2	GILTZ & ASSOCIATES (REVCO)		12/01/2006	SINKING FUND REDEMPTION		86,712	86,712	86,712	86,712						86,712				3,371	06/01/2018
68258H-AA-0	GILTZ & ASSOCIATES (CVS)		12/01/2006	SINKING FUND REDEMPTION		54,291	54,291	54,291	54,291						54,291				2,231	01/01/2020
70904B-AA-6	PENNSYLVANIA OKC LLC (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		85,291	85,291	85,291	85,291						85,291				3,973	11/01/2015
73738H-AB-8	JOSEPH POSH (CVS)		12/01/2006	SINKING FUND REDEMPTION		72,058	72,058	72,058	72,058						72,058				2,911	01/01/2019
73738H-AC-6	JOSEPH POSH (CVS)		12/01/2006	SINKING FUND REDEMPTION		70,924	70,924	70,924	70,924						70,924				2,698	07/01/2019
75670-AA-9	RED LEAF DEV (CVS)		12/01/2006	SINKING FUND REDEMPTION		63,716	63,716	63,716	63,716						63,716				2,502	01/02/2019
75670B-AA-7	RED LEAF-GREEN RIDGE (CVS)		12/01/2006	SINKING FUND REDEMPTION		55,249	55,249	55,249	55,249						55,249				2,203	01/01/2019
76130H-AA-7	RETAIL TODAY LTD (REVCO)		12/01/2006	SINKING FUND REDEMPTION		67,715	67,715	67,715	67,715						67,715				2,027	11/01/2017
77180H-AA-4	ROCHESTER - COLUMBUS (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		55,483	55,483	55,483	55,483						55,483				2,369	01/01/2017
78391-AA-1	SB PPTYS (WALGREEN)		12/01/2006	SINKING FUND REDEMPTION		94,546	94,546	94,546	94,546						94,546				4,081	03/01/2016
78392H-AA-6	SAS ONE LLC (ECKERD)		12/01/2006	SINKING FUND REDEMPTION		86,414	86,414	86,414	86,414						86,414				3,431	10/01/2019
83751H-AA-1	S COVE DEV (STOP & SHOP)		12/01/2006	SINKING FUND REDEMPTION		166,860	166,860	166,860	166,860						166,860				6,766	07/01/2025
84075H-AA-8	S WILLOW EDF (STOP & SHOP)		12/01/2006	SINKING FUND REDEMPTION		72,815	72,815	72,815	72,815						72,815				2,992	01/01/2027
86024-AA-9	STEVENS CREEK (UNOCAL)		12/01/2006	SINKING FUND REDEMPTION		59,809	59,809	59,809	59,809						59,809				2,768	06/01/2011
88043H-AA-8	TN ASSOCIATES (REVCO)		12/01/2006	SINKING FUND REDEMPTION		38,479	38,479	38,479	38,479						38,479				1,656	08/01/2012
88878H-AA-8	TOAN INC (WALGREENS)		12/01/2006	SINKING FUND REDEMPTION		119,537	119,537	119,537	119,537						119,537				5,469	12/01/2017
95138H-AA-9	WESTBELT GROCERY (ALBERTSONS)		12/01/2006	SINKING FUND REDEMPTION		63,753	63,753	63,753	63,753						63,753				2,429	05/01/2023
4699999	- Bonds - Credit Tenant Loans					5,097,907	5,097,869	5,097,869	5,097,869						5,097,869		39	39	230,563	XXX
6099997	- Bonds - Part 4					902,290,222	906,112,388	906,112,388	904,092,773		(560,590)	118,604	(679,194)		903,413,580		(1,123,367)	(1,123,367)	31,969,521	XXX
6099998	- Bonds - Part 5					172,212,180	172,480,190	172,595,970	172,595,971		(8,260)		(8,260)		172,587,709		(375,531)	(375,531)	2,295,391	XXX
6099999	- Total - Bonds					1,074,502,402	1,080,089,955	1,078,708,358	1,076,688,744		(568,850)	118,604	(687,454)		1,076,001,289		(1,498,898)	(1,498,898)	34,264,912	XXX
05576F-AA-7	BT INSTL CAP TRUST A 144A		11/07/2006	GOLDMAN SACHS	2,000,000.000	2,082,660		2,102,940	2,083,158		(5,179)		(5,179)		2,077,979		4,681	4,681	152,362	XXX
26156F-AA-1	DRESDNER FDG TRUST I AG 144A		06/05/2006	BONDS DIRECT SECURITIES	205,000.000	235,201		224,615	223,529		(135)		(135)		223,393		11,807	11,807	7,334	XXX
693673-AC-9	PXRE CAP TRUST I		02/24/2006	UBS SECURITIES, LLC	1,375,000.000	1,172,938		1,444,974	1,427,136		(497)		(497)		1,426,639		(253,702)	(253,702)	70,358	XXX
718554-AA-6	PHILLIPS 66 CAP TRUST II		12/19/2006	BANK OF AMERICA	5,000,000.000	5,202,000		5,196,400	5,146,493		(8,648)		(8,648)		5,137,845		64,155	64,155	574,444	XXX
84258F-AC-1	STHRN CO CAP TRUST I		01/12/2006	TENDERED	500,000.000	537,230		541,520	524,166		(98)		(98)		524,067		13,163	13,163	18,314	XXX
90262W-AA-1	UBS PFD FDG TRUST II		01/03/2006	UBS SECURITIES, LLC	5,500,000.000	6,024,920		5,537,260	5,524,049		(51)		(51)		5,523,998		500,922	500,922	11,072	XXX
93933U-30-8	WASHINGTON MUT CAP TR I																			
94974Y-AA-8	5.375%CVTFFD144A		01/04/2006	UBS SECURITIES, LLC	20,000.000	1,096,200		1,000,000	1,000,000						1,000,000			96,200	96,200	XXX
989819-AA-5	WELLS FARGO CAP A 144A		11/20/2006	BANK OF AMERICA	1,000,000.000	1,039,025		1,009,910	1,008,073		(443)		(443)		1,007,629		31,396	31,396	75,797	XXX
40427L-AA-2	ZURICH CAP TRUST I 144A		06/13/2006	GOLDMAN SACHS	3,000,000.000	3,168,000		3,391,560	3,181,741		(17,557)		(17,557)		3,164,184		3,816	3,816	136,110	XXX
780097-AE-1	HSBC CAP FDG LP 144A		06/21/2006	MORGAN STANLEY	1,000,000.000	1,117,440		1,131,900	1,075,756		(7,031)		(7,031)		1,068,725		48,715	48,715	94,409	XXX
6299999	- Preferred Stocks - Banks, Trust and Insurance Companies					24,451,714	XXX	24,510,104	24,099,747		(112,585)		(112,585)		23,987,159		464,553	464,553	1,387,146	XXX
6399999	- Preferred Stocks - Industrial and Miscellaneous					XXX	XXX	XXX	XXX						XXX				XXX	XXX
6599997	- Preferred Stocks - Part 4					24,451,714	XXX	24,510,104	24,099,747		(112,585)		(112,585)		23,987,159		464,553	464,553	1,387,146	XXX
6599998	- Preferred Stocks - Part 5					2,877,670	XXX	2,855,000	2,855,000						2,855,000		22,670	22,670	XXX	XXX
6599999	- Total - Preferred Stocks					27,329,384	XXX	27,365,104	26,954,747		(112,585)		(112,585)		26,842,159		487,223	487,223	1,387,146	XXX
87154H-10-7	SYMPHONY FUND I CLASS A PVT		10/19/2006	RETURN OF CAPITAL		1,030,443		1,030,443	1,030,443						1,030,443					





ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.							
88163V-AE-9	IEVA PHAR FIN 0.25% CVT		01/27/2006	LEHMAN BROTHERS	01/27/2006	JBS SECURITIES, LLC	250,000	250,000	250,625	250,000							.625	.625	.2			
902494-AN-3	TYSON FOODS INC.		03/17/2006	MERRILL LYNCH	05/01/2006	BARCLAYS CAPITAL	855,000	854,111	839,576	854,123		.12			.12		(14,547)	(14,547)	6,584			
902973-AM-8	US BANCORP FLT CVT		05/17/2006	JBS SECURITIES, LLC	09/15/2006	JBS SECURITIES, LLC	500,000	498,750	498,750	499,106		.356			.356		(356)	(356)	9,680	3,335		
913017-BH-1	UNITED TECH CORP		01/27/2006	BANK OF AMERICA	11/10/2006	BANK OF AMERICA	1,500,000	1,469,505	1,462,425	1,471,693		2,188			2,188		(9,268)	(9,268)	75,969	18,281		
929043-AD-9	VORNADO REALTY WASHINGTON MUTUAL PFD FDG DEL 144A		02/13/2006	CITIGROUP	02/13/2006	GOLDMAN SACHS	3,960,000	3,956,278	3,959,683	3,956,278							3,406	3,406				
93934W-AA-3	WEST UNION CO 144A		09/20/2006	JP MORGAN CHASE	09/20/2006	BARCLAYS CAPITAL	200,000	199,924	200,702	199,924							.778	.778				
959802-AA-7	WINDSOR FIN LLC 144A		02/07/2006	GOLDMAN SACHS	02/07/2006	GOLDMAN SACHS	1,710,000	1,710,000	1,714,378	1,710,000							4,378	4,378				
973582-AA-7	XTO ENERGY INC.		03/23/2006	LEHMAN BROTHERS	06/05/2006	BANK OF AMERICA	130,000	129,150	121,910	129,152		2			2		(7,242)	(7,242)	1,498			
98385X-AJ-5	YUM! BRANDS INC.		04/10/2006	GOLDMAN SACHS	04/10/2006	BANK OF AMERICA	1,705,000	1,703,107	1,705,375	1,703,107							2,268	2,268				
988498-AB-7	CANADIAN NATL RAILWAY CO	F	05/23/2006	JP MORGAN CHASE	05/23/2006	DAIN RAUSCHER WESSELL	925,000	922,086	925,832	922,086							3,746	3,746				
136375-BM-3	CANADIAN NATL RAILWAY CO	F	05/23/2006	CITIGROUP	05/23/2006	JBS SECURITIES, LLC	715,000	712,583	716,165	712,583							3,582	3,582				
00386S-AA-0	IAQA ABU DHABI NATL 144A	F	10/23/2006	GOLDMAN SACHS	10/23/2006	JBS SECURITIES, LLC	500,000	497,425	499,515	497,425							2,090	2,090				
00386S-AB-8	IAQA ABU DHABI NATL 144A	F	10/23/2006	GOLDMAN SACHS	10/23/2006	LEHMAN BROTHERS	500,000	495,245	495,890	495,245							.645	.645				
03937L-AA-3	ARCH CAP GRP LTD	F	05/01/2006	JP MORGAN CHASE	09/06/2006	MORGAN STANLEY	260,000	268,304	272,108	268,272		(33)			(33)		3,836	3,836	6,901	159		
06738C-AG-4	BARCLAYS BANK PLC 144A	F	01/24/2006	BARCLAYS CAPITAL	08/17/2006	JBS SECURITIES, LLC	1,000,000	1,136,760	1,039,890	1,135,565		(1,195)			(1,195)		(95,675)	(95,675)	47,067	8,003		
45820E-AH-5	INTELSAT LTD	F	03/15/2006	CITIGROUP	09/13/2006	JP MORGAN CHASE	100,000	75,000	81,000	76,079		1,079			1,079		4,921	4,921	5,724	2,510		
69783R-AA-6	PAN AMER ENERGY LLC 144A	F	08/03/2006	JP MORGAN CHASE	08/03/2006	JBS SECURITIES, LLC	245,000	245,000	247,144	245,000							2,144	2,144				
4599999 - Bonds - Industrial and Miscellaneous							70,683,190	70,794,578	70,820,865	70,785,546		(9,032)			(9,032)			35,318	35,318	1,074,292	291,931	
6099998 - Subtotal Bonds							172,480,190	172,595,970	172,212,180	172,587,709		(8,260)			(8,260)				(375,531)	(375,531)	2,295,391	609,326
82463M-AA-7	SHINSEI FIN CAYMAN LTD 144A	F	02/16/2006	MORGAN STANLEY	02/16/2006	VARIOUS	2,855,000,000	2,855,000	2,877,670	2,855,000							22,670	22,670				
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies								2,855,000	2,877,670	2,855,000									22,670	22,670		
6599998 - Total - Preferred Stocks								2,855,000	2,877,670	2,855,000									22,670	22,670		
812350-10-6	SEARS HLDGS CORP		06/29/2006	EXCHANGE OF SECURITIES	07/21/2006	LABRANCHE FINANCIAL SERVICES INC.	.63,000		8,708								8,708	8,708				
902124-10-6	TYCO INTL LTD	F	03/06/2006	EXCHANGE OF SECURITIES	03/13/2006	LABRANCHE FINANCIAL SERVICES INC.	.65,838,000	1,505,844	1,739,716	1,505,844							233,872	233,872				
6899999 - Common Stocks - Industrial and Miscellaneous								1,505,844	1,748,424	1,505,844									242,580	242,580		
7299998 - Total - Common Stocks								1,505,844	1,748,424	1,505,844									242,580	242,580		
7399999 - Subtotal-Stocks								4,360,844	4,626,094	4,360,844									265,250	265,250		
7499999 Totals								176,956,814	176,838,274	176,948,553		(8,260)			(8,260)				(110,281)	(110,281)	2,295,391	609,326

E13.1

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book / Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
12509#-13-1-0199999 - Preferred Stock - Parent	CDOC, Inc. 1994 Series 8% PFD		00000	3iiF	No	19,130,834	19,130,834	42,109,243.000	37.3
20847#-11-9-0399999 - Preferred Stock - U.S. LAH Insurer	Conseco Senior Health Insurance Company		76325	3iiF	No	1,628,489	1,628,489	2,500,000.000	50.0
0999999 - Total Preferred Stocks						20,759,323	20,759,323	XXX	XXX
1999999 Totals						20,759,323	20,759,323	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 303,371,701
2. Total amount of intangible assets nonadmitted: \$

**SCHEDULE D - PART 6 - SECTION 2**

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

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	How Paid	Gross Amount Received	Paid for Accrued Interest
VIRGINIA ELEC PWR.....			..02/09/2006..	VARIOUS.....	..02/01/2007..	4,134,259		5,079			4,135,000	4,129,179	92,607		5.375	5.596	FA	111,128	81,534
3299999 - Public Utilities - Issuer Obligations						4,134,259		5,079			4,135,000	4,129,179	92,607		XXX	XXX	XXX	111,128	81,534
3899999 - Total - Public Utilities Bonds						4,134,259		5,079			4,135,000	4,129,179	92,607		XXX	XXX	XXX	111,128	81,534
BARRICK GOLD FIN INC.....			..05/03/2006..	BANK OF AMERICA.....	..05/01/2007..	158,047		(1,991)			157,000	160,038	1,963		7.500	5.445	MN	5,888	1,439
COUNTRYWIDE HOME LOAN.....			..06/08/2006..	UBS SECURITIES, LLC.....	..02/15/2007..	4,983,883		72,333			5,000,000	4,911,550	54,306		2.875	5.586	FA	71,875	47,118
CREDIT SUISSE USA INC.....	LS		..05/16/2006..	BANK OF AMERICA.....	..04/15/2007..	75,092		(188)			75,000	75,280	910		5.750	5.316	AO	2,156	719
FEDEX CORP.....			..09/08/2006..	BANK OF AMERICA.....	..04/01/2007..	2,979,062		25,112			3,000,000	2,953,950	19,875		2.650	5.519	AO	39,750	35,775
FIFTH THIRD BANK.....			..03/31/2006..	VARIOUS.....	..01/30/2007..	179,630		3,369			180,000	176,261	2,039		2.700	5.319	JJ	2,430	1,822
GENL MILLS INC.....			..09/08/2006..	BANK OF AMERICA.....	..02/15/2007..	13,509,374		31,097			13,517,000	13,478,277	261,704		5.125	5.593	FA	256,250	179,158
KRAFT FOODS INC.....			..06/05/2006..	BANK OF AMERICA.....	..06/01/2007..	4,996,133		5,183			5,000,000	4,990,950	21,875		5.250	5.441	JD	131,250	5,104
MARSH & MCLENNAN.....			..06/08/2006..	UBS SECURITIES, LLC.....	..03/15/2007..	4,483,197		5,193			4,485,000	4,478,003	70,981		5.375	5.576	MS	120,534	58,928
ST PAUL COS INC.....			..09/08/2006..	VARIOUS.....	..03/15/2007..	1,230,864		(1,773)			1,230,000	1,232,637	20,825		5.750	5.399	MS	35,363	31,737
WASHINGTON MUTUAL INC.....			..02/21/2006..	VARIOUS.....	..01/15/2007..	680,157		(3,460)			680,000	683,618	17,664		5.625	5.005	JJ	19,125	12,937
AMVESCAP INC.....	F		..09/08/2006..	BANK OF AMERICA.....	..01/15/2007..	3,850,314		(2,420)			3,850,000	3,852,734	104,741		5.900	5.633	JJ	256,250	179,158
3999999 - Industrial and Miscellaneous - Issuer Obligations						37,125,753		132,455			37,174,000	36,993,298	576,883		XXX	XXX	XXX	684,621	411,333
4599999 - Total - Industrial and Miscellaneous Bonds						37,125,753		132,455			37,174,000	36,993,298	576,883		XXX	XXX	XXX	684,621	411,333
5499999 - Total - Issuer Obligations						41,260,012		137,534			41,309,000	41,122,477	669,490		XXX	XXX	XXX	795,749	492,867
5599999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities															XXX	XXX	XXX		
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities															XXX	XXX	XXX		
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities															XXX	XXX	XXX		
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
5999999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities															XXX	XXX	XXX		
6099999 - Total - Bonds						41,260,012		137,534			41,309,000	41,122,477	669,490		XXX	XXX	XXX	795,749	492,867
EVERGREEN INST TREAS MMKT IV.....			..12/04/2006..	US BANK.....	..12/31/2007..	15,426					15,426	15,426			4.950	4.950	MON	54	
7999999 - Exempt Money Market Mutual Funds						15,426					XXX	15,426			XXX	XXX	XXX	54	
JP MORGAN PRIME MMKT INST FUND.....			..12/29/2006..	BANK OF NEW YORK.....	..12/31/2007..	32,766,000					32,766,000	32,766,000			5.180	5.180	MON		
8099999 - Class One Money Market Mutual Funds						32,766,000					XXX	32,766,000			XXX	XXX	XXX		
8299999 Totals						74,041,438		137,534			XXX	73,903,903	669,490		XXX	XXX	XXX	795,803	492,867

E15

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S&P 500 CMD OPTIONS 2YR	486	11/15/2008	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	40,045	40,045			44,675			
S&P 500 CMD OPTIONS 2YR	25	11/22/2008	1406.09	11/22/2006	CREDIT SUISE	2,144	2,144			2,188			
S&P 500 CMD OPTIONS 2YR	189	12/06/2008	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	16,129	16,129			16,364			
S&P 500 CMD OPTIONS 2YR	47	12/20/2008	1423.53	12/20/2006	CREDIT SUISE	4,141	4,141			3,937			
S&P 500 CMD OPTIONS 2YR	57	12/27/2008	1426.84	12/27/2006	CREDIT SUISE	5,067	5,067			4,756			
S&P 500 CMD OPTIONS 4YR OTM	360	11/15/2010	1435.67	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	78,683	78,683			84,757			
S&P 500 CMD OPTIONS 4YR OTM	16	12/27/2010	1486.62	12/27/2006	CREDIT SUISE	3,561	3,561			3,478			
RUSSELL 2000 EDGE OPTIONS PTP	76	01/04/2007	689.25	01/04/2006	BEAR STEARNS SECURITIES CORP.	2,038	2,038			3,922			
RUSSELL 2000 INDEX OPTIONS	365	01/04/2007	689.25	01/04/2006	BEAR STEARNS SECURITIES CORP.	14,893	14,893			20,970			
RUSSELL 2000 INDEX OPTIONS PTP	197	01/04/2007	689.25	01/04/2006	BEAR STEARNS SECURITIES CORP.	5,282	5,282			10,165			
S&P 400 EDGE OPTIONS PTP	117	01/04/2007	754.08	01/04/2006	BEAR STEARNS SECURITIES CORP.	3,264	3,264			5,458			
S&P 400 INDEX OPTIONS	429	01/04/2007	754.08	01/04/2006	BEAR STEARNS SECURITIES CORP.	16,854	16,854			11,169			
S&P 400 INDEX OPTIONS PTP	131	01/04/2007	754.08	01/04/2006	BEAR STEARNS SECURITIES CORP.	3,655	3,655			6,111			
S&P 500 EDGE OPTIONS PTP	46	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP.	2,314	2,314			4,386			
S&P 500 INDEX OPTIONS	9,335	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP.	461,244	461,244			440,689			
S&P 500 INDEX OPTIONS PTP	73	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP.	3,672	3,672			6,960			
S&P 500 PATRIOT OPTIONS	272	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP.	16,765	16,765			13,350			
S&P 500 PATRIOT OPTIONS PTP	131	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP.	6,072	6,072			11,206			
S&P 500 EDGE OPTIONS PTP	30	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	1,584	1,584			2,806			
S&P 500 INDEX OPTIONS	9,677	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	477,156	477,156			202,841			
S&P 500 INDEX OPTIONS PTP	47	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	2,482	2,482			4,396			
S&P 500 PATRIOT OPTIONS	94	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	4,453	4,453			2,079			
RUSSELL 2000 EDGE OPTIONS PTP	54	01/18/2007	703.78	01/18/2006	WACHOVIA SECURITIES	1,881	1,881			2,658			
RUSSELL 2000 INDEX OPTIONS	282	01/18/2007	703.78	01/18/2006	WACHOVIA SECURITIES	13,099	13,099			10,745			
RUSSELL 2000 INDEX OPTIONS PTP	29	01/18/2007	703.78	01/18/2006	WACHOVIA SECURITIES	1,010	1,010			1,427			
S&P 400 EDGE OPTIONS PTP	11	01/18/2007	761.80	01/18/2006	WACHOVIA SECURITIES	413	413			423			
S&P 400 INDEX OPTIONS	367	01/18/2007	761.80	01/18/2006	WACHOVIA SECURITIES	15,712	15,712			4,498			
S&P 500 INDEX OPTIONS	11,274	01/18/2007	1277.93	01/18/2006	WACHOVIA SECURITIES	567,650	567,650			499,193			
S&P 500 INDEX OPTIONS PTP	21	01/18/2007	1277.93	01/18/2006	WACHOVIA SECURITIES	1,285	1,285			1,958			
S&P 500 PATRIOT OPTIONS PTP	20	01/18/2007	1277.93	01/18/2006	WACHOVIA SECURITIES	1,066	1,066			1,511			
DOW EDGE OPTIONS	7	01/25/2007	10709.74	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	2,984	2,984			6,114			
DOW EDGE OPTIONS PTP	7	01/25/2007	10709.74	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	2,976	2,976			5,591			
RUSSELL 2000 INDEX OPTIONS	99	01/25/2007	716.45	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	3,851	3,851			2,693			
RUSSELL 2000 INDEX OPTIONS PTP	36	01/25/2007	716.45	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	1,070	1,070			1,640			
S&P 400 INDEX OPTIONS	105	01/25/2007	762.96	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	3,941	3,941			1,300			
S&P 400 INDEX OPTIONS PTP	34	01/25/2007	762.96	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	1,084	1,084			1,262			
S&P 500 INDEX OPTIONS	10,361	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	520,203	520,203			634,814			
S&P 500 INDEX OPTIONS PTP	29	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	1,493	1,493			2,685			
S&P 500 PATRIOT OPTIONS	46	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	2,158	2,158			2,832			
S&P 500 PATRIOT OPTIONS PTP	14	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	721	721			1,296			
DOW EDGE OPTIONS	7	02/01/2007	10953.95	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	2,952	2,952			4,602			
RUSSELL 2000 INDEX OPTIONS	75	02/01/2007	735.48	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	2,968	2,968			952			
RUSSELL 2000 INDEX OPTIONS PTP	45	02/01/2007	735.48	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	1,324	1,324			1,750			
S&P 400 INDEX OPTIONS	112	02/01/2007	781.93	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	4,221	4,221			88			
S&P 500 INDEX OPTIONS	11,228	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	564,459	564,459			549,316			
S&P 500 INDEX OPTIONS	56	02/01/2007	1310.93	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	2,370	2,370			1,153			
S&P 500 INDEX OPTIONS PTP	18	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	933	933			1,621			
S&P 500 PATRIOT OPTIONS	26	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	1,217	1,217			1,254			
S&P 500 PATRIOT OPTIONS PTP	18	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	933	933			1,621			
RUSSELL 2000 INDEX OPTIONS	48	02/08/2007	721.16	02/08/2006	WACHOVIA SECURITIES	2,198	2,198			1,191			
S&P 400 INDEX OPTIONS	121	02/08/2007	768.26	02/08/2006	WACHOVIA SECURITIES	5,299	5,299			1,125			
S&P 500 INDEX OPTIONS	12,175	02/08/2007	1265.65	02/08/2006	WACHOVIA SECURITIES	610,207	610,207			804,174			
RUSSELL 2000 INDEX OPTIONS	77	02/15/2007	725.10	02/15/2006	WACHOVIA SECURITIES	3,545	3,545			1,711			
S&P 400 INDEX OPTIONS	84	02/15/2007	767.94	02/15/2006	WACHOVIA SECURITIES	3,716	3,716			838			
S&P 500 INDEX OPTIONS	12,108	02/15/2007	1280.00	02/15/2006	WACHOVIA SECURITIES	610,631	610,631			658,411			
S&P 500 INDEX OPTIONS PTP	73	02/15/2007	1280.00	02/15/2006	WACHOVIA SECURITIES	4,382	4,382			6,170			
S&P 500 PATRIOT OPTIONS	47	02/15/2007	1280.00	02/15/2006	WACHOVIA SECURITIES	2,930	2,930			2,564			

E16

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
RUSSELL 2000 INDEX OPTIONS	98	02/22/2007	733.53	02/22/2006	BEAR STEARNS SECURITIES CORP	3,982	3,982		1,107	1,107			
S&P 400 INDEX OPTIONS	229	02/22/2007	779.44	02/22/2006	BEAR STEARNS SECURITIES CORP	9,157	9,157		221	221			
S&P 500 INDEX OPTIONS	10,251	02/22/2007	1292.67	02/22/2006	BEAR STEARNS SECURITIES CORP	502,219	502,219		444,505	444,505			
S&P 500 INDEX OPTIONS PTP	11	02/22/2007	1321.37	02/22/2006	BEAR STEARNS SECURITIES CORP	388	388		165	165			
S&P 500 INDEX OPTIONS PTP	184	02/22/2007	1292.67	02/22/2006	BEAR STEARNS SECURITIES CORP	8,848	8,848		14,757	14,757			
S&P 500 PATRIOT OPTIONS	15	02/22/2007	1292.67	02/22/2006	BEAR STEARNS SECURITIES CORP	721	721		618	618			
RUSSELL 2000 INDEX OPTIONS	79	03/01/2007	742.35	03/01/2006	BEAR STEARNS SECURITIES CORP	3,313	3,313		829	829			
RUSSELL 2000 INDEX OPTIONS PTP	237	03/01/2007	742.35	03/01/2006	BEAR STEARNS SECURITIES CORP	5,894	5,894		7,850	7,850			
S&P 400 INDEX OPTIONS	193	03/01/2007	785.15	03/01/2006	BEAR STEARNS SECURITIES CORP	7,804	7,804		386	386			
S&P 400 INDEX OPTIONS PTP	61	03/01/2007	785.15	03/01/2006	BEAR STEARNS SECURITIES CORP	1,581	1,581		1,461	1,461			
S&P 500 INDEX OPTIONS	13,115	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP	657,063	657,063		672,024	672,024			
S&P 500 INDEX OPTIONS PTP	129	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP	5,830	5,830		9,452	9,452			
S&P 500 PATRIOT OPTIONS	72	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP	3,514	3,514		3,639	3,639			
S&P 500 PATRIOT OPTIONS PTP	43	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP	2,199	2,199		3,624	3,624			
S&P 500 INDEX OPTIONS	10,948	03/08/2007	1278.47	03/08/2006	CS FIRST BOSTON CORPORATION	565,466	565,466		716,323	716,323			
DOW EDGE OPTIONS	6	03/15/2007	11209.77	03/15/2006	BEAR STEARNS SECURITIES CORP	2,724	2,724		3,359	3,359			
DOW EDGE OPTIONS PTP	6	03/15/2007	11209.77	03/15/2006	BEAR STEARNS SECURITIES CORP	2,119	2,119		4,421	4,421			
RUSSELL 2000 EDGE OPTIONS PTP	83	03/15/2007	742.94	03/15/2006	BEAR STEARNS SECURITIES CORP	2,467	2,467		2,872	2,872			
RUSSELL 2000 INDEX OPTIONS	171	03/15/2007	742.94	03/15/2006	BEAR STEARNS SECURITIES CORP	7,432	7,432		1,722	1,722			
RUSSELL 2000 INDEX OPTIONS PTP	113	03/15/2007	742.94	03/15/2006	BEAR STEARNS SECURITIES CORP	2,812	2,812		3,725	3,725			
S&P 400 INDEX OPTIONS	217	03/15/2007	782.13	03/15/2006	BEAR STEARNS SECURITIES CORP	8,910	8,910		752	752			
S&P 400 INDEX OPTIONS PTP	127	03/15/2007	782.13	03/15/2006	BEAR STEARNS SECURITIES CORP	3,675	3,675		3,644	3,644			
S&P 500 EDGE OPTIONS PTP	15	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP	774	774		1,203	1,203			
S&P 500 INDEX OPTIONS	14,832	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP	751,797	751,797		619,596	619,596			
S&P 500 INDEX OPTIONS PTP	101	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP	4,672	4,672		7,195	7,195			
S&P 500 PATRIOT OPTIONS	95	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP	4,642	4,642		3,985	3,985			
S&P 500 PATRIOT OPTIONS PTP	99	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP	5,108	5,108		7,938	7,938			
RUSSELL 2000 INDEX OPTIONS	440	03/22/2007	744.85	03/22/2006	WACHOVIA SECURITIES	21,303	21,303		3,146	3,146			
RUSSELL 2000 INDEX OPTIONS PTP	81	03/22/2007	744.85	03/22/2006	WACHOVIA SECURITIES	2,836	2,836		2,433	2,433			
S&P 400 INDEX OPTIONS	481	03/22/2007	781.33	03/22/2006	WACHOVIA SECURITIES	21,910	21,910		1,397	1,397			
S&P 400 INDEX OPTIONS PTP	70	03/22/2007	781.33	03/22/2006	WACHOVIA SECURITIES	2,527	2,527		1,867	1,867			
S&P 500 INDEX OPTIONS	14,022	03/22/2007	1305.04	03/22/2006	WACHOVIA SECURITIES	711,842	711,842		578,567	578,567			
S&P 500 INDEX OPTIONS PTP	162	03/22/2007	1305.04	03/22/2006	WACHOVIA SECURITIES	9,725	9,725		11,903	11,903			
RUSSELL 2000 INDEX OPTIONS	135	03/29/2007	764.17	03/29/2006	BEAR STEARNS SECURITIES CORP	5,891	5,891		289	289			
S&P 400 EDGE OPTIONS PTP	26	03/29/2007	791.64	03/29/2006	BEAR STEARNS SECURITIES CORP	823	823		685	685			
S&P 400 INDEX OPTIONS	165	03/29/2007	791.64	03/29/2006	BEAR STEARNS SECURITIES CORP	6,910	6,910		341	341			
S&P 400 INDEX OPTIONS PTP	179	03/29/2007	791.64	03/29/2006	BEAR STEARNS SECURITIES CORP	5,314	5,314		4,391	4,391			
S&P 500 INDEX OPTIONS	14,751	03/29/2007	1302.89	03/29/2006	BEAR STEARNS SECURITIES CORP	743,772	743,772		729,663	729,663			
S&P 500 INDEX OPTIONS	20	03/29/2007	1331.81	03/29/2006	BEAR STEARNS SECURITIES CORP	714	714		428	428			
S&P 500 INDEX OPTIONS PTP	108	03/29/2007	1302.89	03/29/2006	BEAR STEARNS SECURITIES CORP	5,136	5,136		7,694	7,694			
S&P 500 PATRIOT OPTIONS	76	03/29/2007	1302.89	03/29/2006	BEAR STEARNS SECURITIES CORP	3,763	3,763		3,894	3,894			
DOW EDGE OPTIONS	8	04/05/2007	11239.55	04/05/2006	CREDIT SUISSE	3,498	3,498		5,176	5,176			
RUSSELL 2000 INDEX OPTIONS	112	04/05/2007	766.26	04/05/2006	CREDIT SUISSE	4,343	4,343		351	351			
RUSSELL 2000 INDEX OPTIONS PTP	100	04/05/2007	766.26	04/05/2006	CREDIT SUISSE	2,513	2,513		2,818	2,818			
S&P 400 INDEX OPTIONS	211	04/05/2007	799.51	04/05/2006	CREDIT SUISSE	7,440	7,440		337	337			
S&P 500 EDGE OPTIONS PTP	43	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	2,177	2,177		3,295	3,295			
S&P 500 INDEX OPTIONS	14,038	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	694,120	694,120		648,887	648,887			
S&P 500 INDEX OPTIONS PTP	156	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	7,734	7,734		11,697	11,697			
S&P 500 PATRIOT OPTIONS	45	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	2,148	2,148		2,036	2,036			
S&P 500 PATRIOT OPTIONS PTP	63	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	3,189	3,189		4,827	4,827			
RUSSELL 2000 INDEX OPTIONS	107	04/12/2007	747.77	04/12/2006	CREDIT SUISSE	4,385	4,385		912	912			
S&P 400 INDEX OPTIONS	151	04/12/2007	783.66	04/12/2006	CREDIT SUISSE	5,621	5,621		739	739			
S&P 400 INDEX OPTIONS PTP	95	04/12/2007	783.66	04/12/2006	CREDIT SUISSE	2,807	2,807		2,669	2,669			
S&P 500 INDEX OPTIONS	12,645	04/12/2007	1288.12	04/12/2006	CREDIT SUISSE	659,676	659,676		804,335	804,335			
S&P 500 INDEX OPTIONS PTP	180	04/12/2007	1288.12	04/12/2006	CREDIT SUISSE	8,254	8,254		12,706	12,706			
S&P 500 PATRIOT OPTIONS PTP	85	04/12/2007	1288.12	04/12/2006	CREDIT SUISSE	4,412	4,412		6,917	6,917			
DOW EDGE OPTIONS PTP	6	04/19/2007	11278.77	04/19/2006	WACHOVIA SECURITIES	3,296	3,296		4,224	4,224			

E16.1

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
RUSSELL 2000 INDEX OPTIONS	120	04/19/2007	778.42	04/19/2006	WACHOVIA SECURITIES	6,118	6,118		108	108			
RUSSELL 2000 INDEX OPTIONS PTP	147	04/19/2007	778.42	04/19/2006	WACHOVIA SECURITIES	6,408	6,408		3,929	3,929			
S&P 400 INDEX OPTIONS	185	04/19/2007	809.31	04/19/2006	WACHOVIA SECURITIES	8,684	8,684		88	88			
S&P 500 INDEX OPTIONS	15,878	04/19/2007	1309.93	04/19/2006	WACHOVIA SECURITIES	804,924	804,924		739,573	739,573			
S&P 500 INDEX OPTIONS PTP	294	04/19/2007	1309.93	04/19/2006	WACHOVIA SECURITIES	17,292	17,292		20,134	20,134			
S&P 500 PATRIOT OPTIONS	216	04/19/2007	1309.93	04/19/2006	WACHOVIA SECURITIES	13,412	13,412		10,148	10,148			
RUSSELL 2000 EDGE OPTIONS PTP	24	04/26/2007	765.23	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	790	790		738	738			
RUSSELL 2000 INDEX OPTIONS	83	04/26/2007	765.23	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	3,646	3,646		363	363			
RUSSELL 2000 INDEX OPTIONS PTP	120	04/26/2007	765.23	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	3,884	3,884		3,641	3,641			
S&P 400 EDGE OPTIONS PTP	22	04/26/2007	799.31	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	767	767		578	578			
S&P 400 INDEX OPTIONS	114	04/26/2007	799.31	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	4,593	4,593		244	244			
S&P 400 INDEX OPTIONS PTP	149	04/26/2007	799.31	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	5,002	5,002		3,812	3,812			
S&P 500 INDEX OPTIONS	14,032	04/26/2007	1305.41	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	703,392	703,392		775,539	775,539			
S&P 500 INDEX OPTIONS PTP	90	04/26/2007	1305.41	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	4,664	4,664		6,725	6,725			
S&P 500 PATRIOT OPTIONS PTP	47	04/26/2007	1305.41	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	2,565	2,565		3,715	3,715			
DOW EDGE OPTIONS	7	05/03/2007	11400.28	05/03/2006	CREDIT SUISSE	4,214	4,214		3,987	3,987			
RUSSELL 2000 INDEX OPTIONS	190	05/03/2007	767.73	05/03/2006	CREDIT SUISSE	8,679	8,679		939	939			
S&P 400 INDEX OPTIONS	293	05/03/2007	803.95	05/03/2006	CREDIT SUISSE	11,613	11,613		669	669			
S&P 500 EDGE CLIQUET OPTIONS	275	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	16,544	16,544		30,516	30,516			
S&P 500 INDEX OPTIONS	12,129	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	631,344	631,344		685,223	685,223			
S&P 500 INDEX OPTIONS PTP	76	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	3,876	3,876		5,469	5,469			
S&P 500 PATRIOT OPTIONS	50	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	2,478	2,478		2,856	2,856			
RUSSELL 2000 INDEX OPTIONS	301	05/10/2007	775.94	05/10/2006	CREDIT SUISSE	13,570	13,570		821	821			
RUSSELL 2000 INDEX OPTIONS PTP	84	05/10/2007	775.94	05/10/2006	CREDIT SUISSE	2,809	2,809		2,188	2,188			
S&P 400 INDEX OPTIONS	342	05/10/2007	814.54	05/10/2006	CREDIT SUISSE	13,204	13,204		321	321			
S&P 500 INDEX OPTIONS	11,963	05/10/2007	1322.85	05/10/2006	CREDIT SUISSE	617,186	617,186		489,546	489,546			
S&P 500 INDEX OPTIONS PTP	152	05/10/2007	1322.85	05/10/2006	CREDIT SUISSE	8,385	8,385		10,808	10,808			
S&P 500 PATRIOT OPTIONS PTP	42	05/10/2007	1322.85	05/10/2006	CREDIT SUISSE	2,411	2,411		3,125	3,125			
RUSSELL 2000 INDEX OPTIONS	509	05/17/2007	725.85	05/17/2006	CREDIT SUISSE	22,906	22,906		17,866	17,866			
RUSSELL 2000 INDEX OPTIONS PTP	421	05/17/2007	725.85	05/17/2006	CREDIT SUISSE	13,843	13,843		15,908	15,908			
S&P 400 INDEX OPTIONS	525	05/17/2007	768.80	05/17/2006	CREDIT SUISSE	23,127	23,127		10,289	10,289			
S&P 500 INDEX OPTIONS	12,656	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	673,633	673,633		1,223,434	1,223,434			
S&P 500 INDEX OPTIONS PTP	142	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	7,684	7,684		11,896	11,896			
S&P 500 PATRIOT OPTIONS	103	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	5,378	5,378		10,072	10,072			
S&P 500 PATRIOT OPTIONS PTP	40	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	2,175	2,175		3,370	3,370			
DOW EDGE OPTIONS PTP	6	05/24/2007	11117.32	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2,855	2,855		4,447	4,447			
RUSSELL 2000 EDGE OPTIONS PTP	92	05/24/2007	711.27	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2,879	2,879		3,755	3,755			
RUSSELL 2000 INDEX OPTIONS	151	05/24/2007	711.27	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	7,110	7,110		7,136	7,136			
RUSSELL 2000 INDEX OPTIONS PTP	80	05/24/2007	711.27	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2,276	2,276		2,973	2,973			
S&P 400 EDGE OPTIONS PTP	89	05/24/2007	752.36	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2,980	2,980		3,470	3,470			
S&P 400 INDEX OPTIONS	277	05/24/2007	752.36	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	12,129	12,129		8,909	8,909			
S&P 400 INDEX OPTIONS PTP	130	05/24/2007	752.36	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	3,912	3,912		4,573	4,573			
S&P 500 EDGE OPTIONS PTP	13	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	715	715		1,141	1,141			
S&P 500 INDEX OPTIONS	12,677	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	733,925	733,925		1,424,827	1,424,827			
S&P 500 INDEX OPTIONS PTP	520	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	28,207	28,207		44,854	44,854			
S&P 500 PATRIOT OPTIONS PTP	43	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2,311	2,311		3,666	3,666			
DOW EDGE OPTIONS	8	05/31/2007	11168.31	05/31/2006	CREDIT SUISSE	5,075	5,075		7,282	7,282			
RUSSELL 2000 INDEX OPTIONS	195	05/31/2007	721.01	05/31/2006	CREDIT SUISSE	9,743	9,743		9,111	9,111			
S&P 400 INDEX OPTIONS	215	05/31/2007	765.56	05/31/2006	CREDIT SUISSE	10,370	10,370		6,240	6,240			
S&P 500 INDEX OPTIONS	9,836	05/31/2007	1270.09	05/31/2006	CREDIT SUISSE	564,666	564,666		1,061,874	1,061,874			
S&P 500 INDEX OPTIONS	50	05/31/2007	1298.28	05/31/2006	CREDIT SUISSE	2,070	2,070		4,026	4,026			
S&P 500 INDEX OPTIONS PTP	94	05/31/2007	1270.09	05/31/2006	CREDIT SUISSE	5,301	5,301		8,041	8,041			
S&P 500 PATRIOT OPTIONS	198	05/31/2007	1270.09	05/31/2006	CREDIT SUISSE	10,713	10,713		21,074	21,074			
DOW EDGE OPTIONS PTP	9	06/07/2007	10930.90	06/07/2006	BARCLAYS BANK	4,988	4,988		7,732	7,732			
S&P 500 EDGE OPTIONS PTP	82	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	4,893	4,893		8,148	8,148			
S&P 500 INDEX OPTIONS	11,517	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	678,506	678,506		1,390,857	1,390,857			
S&P 500 INDEX OPTIONS PTP	509	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	27,046	27,046		44,200	44,200			

E16.2

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S&P 500 PATRIOT OPTIONS	57	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	3.143	3.143		6.777	6.777			
DOW EDGE OPTIONS	11	06/14/2007	10816.92	06/14/2006	BARCLAYS BANK	6.033	6.033		13.879	13.879			
S&P 500 INDEX OPTIONS	13,495	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	868,148	868,148		2,013,959	2,013,959			
S&P 500 INDEX OPTIONS PTP	263	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	13,975	13,975		22,941	22,941			
S&P 500 PATRIOT OPTIONS	81	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	4,982	4,982		11,742	11,742			
S&P 500 PATRIOT OPTIONS PTP	149	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	8,504	8,504		14,168	14,168			
DOW EDGE OPTIONS	10	06/21/2007	11079.46	06/21/2006	WACHOVIA SECURITIES	5.074	5.074		10,514	10,514			
RUSSELL 2000 EDGE OPTIONS PTP	261	06/21/2007	690.67	06/21/2006	WACHOVIA SECURITIES	9,860	9,860		12,042	12,042			
RUSSELL 2000 INDEX OPTIONS	1,481	06/21/2007	690.67	06/21/2006	WACHOVIA SECURITIES	74,159	74,159		112,294	112,294			
RUSSELL 2000 INDEX OPTIONS PTP	856	06/21/2007	690.67	06/21/2006	WACHOVIA SECURITIES	26,132	26,132		35,361	35,361			
S&P 400 EDGE OPTIONS PTP	246	06/21/2007	738.75	06/21/2006	WACHOVIA SECURITIES	9,577	9,577		10,899	10,899			
S&P 400 INDEX OPTIONS	1,730	06/21/2007	738.75	06/21/2006	WACHOVIA SECURITIES	77,833	77,833		87,104	87,104			
S&P 400 INDEX OPTIONS PTP	191	06/21/2007	738.75	06/21/2006	WACHOVIA SECURITIES	6,067	6,067		7,459	7,459			
S&P 500 EDGE CLIQUET OPTIONS	441	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	27,611	27,611		57,465	57,465			
S&P 500 INDEX OPTIONS	12,710	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	701,872	701,872		1,673,225	1,673,225			
S&P 500 INDEX OPTIONS PTP	47	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	2,437	2,437		3,688	3,688			
S&P 500 PATRIOT OPTIONS	86	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	4,868	4,868		11,150	11,150			
DOW EDGE OPTIONS PTP	5	06/28/2007	10973.56	06/28/2006	BARCLAYS BANK	2,557	2,557		4,198	4,198			
S&P 500 INDEX OPTIONS	9,747	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	565,946	565,946		1,388,757	1,388,757			
S&P 500 INDEX OPTIONS PTP	473	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	25,460	25,460		39,314	39,314			
S&P 500 PATRIOT OPTIONS	168	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	9,755	9,755		23,378	23,378			
S&P 500 PATRIOT OPTIONS PTP	118	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	6,749	6,749		10,568	10,568			
DOW EDGE OPTIONS	8	07/05/2007	11151.82	07/05/2006	WACHOVIA SECURITIES	3,997	3,997		8,469	8,469			
RUSSELL 2000 INDEX OPTIONS	443	07/05/2007	719.85	07/05/2006	WACHOVIA SECURITIES	19,835	19,835		24,101	24,101			
RUSSELL 2000 INDEX OPTIONS PTP	150	07/05/2007	719.85	07/05/2006	WACHOVIA SECURITIES	5,323	5,323		6,204	6,204			
S&P 400 INDEX OPTIONS	260	07/05/2007	758.51	07/05/2006	WACHOVIA SECURITIES	9,092	9,092		10,223	10,223			
S&P 400 INDEX OPTIONS PTP	183	07/05/2007	758.51	07/05/2006	WACHOVIA SECURITIES	5,455	5,455		7,327	7,327			
S&P 500 EDGE OPTIONS PTP	45	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	2,854	2,854		4,246	4,246			
S&P 500 INDEX OPTIONS	7,706	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	434,837	434,837		943,087	943,087			
S&P 500 INDEX OPTIONS PTP	415	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	20,464	20,464		37,127	37,127			
S&P 500 PATRIOT OPTIONS	110	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	6,263	6,263		13,261	13,261			
S&P 500 PATRIOT PTP OPTIONS	141	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	6,953	6,953		12,627	12,627			
DOW EDGE OPTIONS	16	07/12/2007	11013.18	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	8,106	8,106		19,223	19,223			
RUSSELL 2000 EDGE OPTIONS PTP	213	07/12/2007	701.17	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	7,408	7,408		9,515	9,515			
RUSSELL 2000 INDEX OPTIONS	720	07/12/2007	701.17	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	33,774	33,774		51,825	51,825			
RUSSELL 2000 INDEX OPTIONS PTP	127	07/12/2007	701.17	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,847	3,847		4,883	4,883			
S&P 400 EDGE OPTIONS PTP	103	07/12/2007	745.87	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,864	3,864		4,436	4,436			
S&P 400 INDEX OPTIONS	625	07/12/2007	745.87	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	27,924	27,924		31,528	31,528			
S&P 400 INDEX OPTIONS PTP	78	07/12/2007	745.87	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	2,641	2,641		3,047	3,047			
S&P 500 INDEX OPTIONS	9,627	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	556,149	556,149		1,299,986	1,299,986			
S&P 500 INDEX OPTIONS PTP	468	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	23,973	23,973		35,299	35,299			
S&P 500 PATRIOT OPTIONS	70	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,965	3,965		8,735	8,735			
S&P 500 PATRIOT OPTIONS PTP	71	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,950	3,950		5,904	5,904			
S&P 500 EDGE OPTIONS PTP	42	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	2,572	2,572		3,946	3,946			
S&P 500 INDEX OPTIONS	10,769	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	609,154	609,154		1,505,865	1,505,865			
S&P 500 INDEX OPTIONS	50	07/19/2007	1286.77	07/19/2006	BARCLAYS BANK	2,129	2,129		5,684	5,684			
S&P 500 INDEX OPTIONS PTP	159	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	8,513	8,513		12,762	12,762			
S&P 500 PATRIOT OPTIONS	116	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	6,401	6,401		15,024	15,024			
S&P 500 PATRIOT OPTIONS PTP	44	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	2,572	2,572		3,910	3,910			
DOW EDGE OPTIONS	18	07/26/2007	11102.51	07/26/2006	BARCLAYS BANK	8,573	8,573		21,414	21,414			
DOW EDGE OPTIONS PTP	9	07/26/2007	11102.51	07/26/2006	BARCLAYS BANK	4,566	4,566		6,848	6,848			
S&P 500 EDGE OPTIONS PTP	44	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	2,774	2,774		4,209	4,209			
S&P 500 INDEX OPTIONS	9,693	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	542,192	542,192		1,292,262	1,292,262			
S&P 500 INDEX OPTIONS PTP	355	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	20,083	20,083		29,851	29,851			
S&P 500 PATRIOT OPTIONS	62	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	3,397	3,397		7,749	7,749			
S&P 500 PATRIOT OPTIONS PTP	58	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	3,362	3,362		5,018	5,018			
DOW EDGE OPTIONS PTP	25	08/02/2007	11199.93	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	13,300	13,300		18,420	18,420			

E16.3



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
RUSSELL 2000 EDGE OPTIONS PTP	559	08/02/2007	696.81	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	18,074	18,074		24,160	24,160			
RUSSELL 2000 INDEX OPTIONS	1,597	08/02/2007	696.81	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	76,116	76,116		128,453	128,453			
RUSSELL 2000 INDEX OPTIONS PTP	421	08/02/2007	696.81	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	11,294	11,294		14,805	14,805			
S&P 400 EDGE OPTIONS PTP	408	08/02/2007	741.20	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	14,002	14,002		17,221	17,221			
S&P 400 INDEX OPTIONS	1,803	08/02/2007	741.20	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	80,851	80,851		105,536	105,536			
S&P 400 INDEX OPTIONS PTP	264	08/02/2007	741.20	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	8,140	8,140		9,919	9,919			
S&P 500 EDGE CLIQUET OPTIONS	306	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	19,757	19,757		41,917	41,917			
S&P 500 EDGE OPTIONS PTP	169	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	10,328	10,328		14,749	14,749			
S&P 500 INDEX OPTIONS	11,353	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	644,483	644,483		1,419,452	1,419,452			
S&P 500 INDEX OPTIONS PTP	71	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	3,876	3,876		5,387	5,387			
S&P 500 PATRIOT OPTIONS	72	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	4,032	4,032		8,523	8,523			
RUSSELL 2000 INDEX OPTIONS	243	08/09/2007	681.05	08/09/2006	WACHOVIA SECURITIES	12,329	12,329		23,897	23,897			
RUSSELL 2000 INDEX OPTIONS PTP	175	08/09/2007	681.05	08/09/2006	WACHOVIA SECURITIES	5,065	5,065		5,585	5,585			
S&P 400 INDEX OPTIONS	549	08/09/2007	726.77	08/09/2006	WACHOVIA SECURITIES	25,536	25,536		40,431	40,431			
S&P 400 INDEX OPTIONS PTP	178	08/09/2007	726.77	08/09/2006	WACHOVIA SECURITIES	4,916	4,916		5,771	5,771			
S&P 500 INDEX OPTIONS	12,083	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	702,108	702,108		1,683,693	1,683,693			
S&P 500 INDEX OPTIONS PTP	36	08/09/2007	1297.60	08/09/2006	WACHOVIA SECURITIES	1,527	1,527		3,917	3,917			
S&P 500 INDEX OPTIONS PTP	151	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	7,838	7,838		11,400	11,400			
S&P 500 PATRIOT OPTIONS	66	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	3,777	3,777		8,513	8,513			
S&P 500 PATRIOT OPTIONS PTP	180	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	10,482	10,482		15,570	15,570			
DOW EDGE OPTIONS	7	08/16/2007	11327.12	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	3,370	3,370		7,438	7,438			
RUSSELL 2000 EDGE OPTIONS PTP	93	08/16/2007	707.39	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	3,046	3,046		3,885	3,885			
RUSSELL 2000 INDEX OPTIONS	248	08/16/2007	707.39	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	11,929	11,929		19,852	19,852			
S&P 400 EDGE OPTIONS PTP	86	08/16/2007	749.19	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	3,028	3,028		3,496	3,496			
S&P 400 INDEX OPTIONS	228	08/16/2007	749.19	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	10,420	10,420		13,308	13,308			
S&P 500 EDGE OPTIONS PTP	71	08/16/2007	1295.43	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	4,286	4,286		5,991	5,991			
S&P 500 INDEX OPTIONS	9,750	08/16/2007	1295.43	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	548,162	548,162		1,143,770	1,143,770			
S&P 500 INDEX OPTIONS PTP	590	08/16/2007	1295.43	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	28,814	28,814		38,929	38,929			
S&P 500 INDEX OPTIONS	9,601	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	531,319	531,319		1,160,906	1,160,906			
S&P 500 INDEX OPTIONS	12	08/23/2007	1325.31	08/23/2006	BARCLAYS BANK	450	450		1,082	1,082			
S&P 500 INDEX OPTIONS PTP	391	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	18,200	18,200		24,752	24,752			
S&P 500 PATRIOT OPTIONS	239	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	12,979	12,979		27,024	27,024			
S&P 500 PATRIOT OPTIONS PTP	127	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	7,439	7,439		10,479	10,479			
DOW EDGE OPTIONS	7	08/30/2007	11382.91	08/30/2006	CREDIT SUISSE	4,088	4,088		7,460	7,460			
RUSSELL 2000 INDEX OPTIONS	537	08/30/2007	720.58	08/30/2006	CREDIT SUISSE	23,024	23,024		38,465	38,465			
RUSSELL 2000 INDEX OPTIONS PTP	394	08/30/2007	720.58	08/30/2006	CREDIT SUISSE	11,016	11,016		13,305	13,305			
S&P 400 INDEX OPTIONS	737	08/30/2007	746.67	08/30/2006	CREDIT SUISSE	34,669	34,669		47,738	47,738			
S&P 400 INDEX OPTIONS PTP	318	08/30/2007	746.67	08/30/2006	CREDIT SUISSE	10,994	10,994		11,865	11,865			
S&P 500 INDEX OPTIONS	9,395	08/30/2007	1304.27	08/30/2006	CREDIT SUISSE	502,399	502,399		1,088,404	1,088,404			
S&P 500 INDEX OPTIONS PTP	519	08/30/2007	1304.27	08/30/2006	CREDIT SUISSE	28,566	28,566		38,500	38,500			
S&P 500 PATRIOT OPTIONS	183	08/30/2007	1304.27	08/30/2006	CREDIT SUISSE	8,855	8,855		17,681	17,681			
RUSSELL 2000 INDEX OPTIONS	200	09/06/2007	712.04	09/06/2006	LEHMAN BROTHERS INC.	9,143	9,143		15,521	15,521			
S&P 400 INDEX OPTIONS	317	09/06/2007	743.62	09/06/2006	LEHMAN BROTHERS INC.	13,271	13,271		20,814	20,814			
S&P 500 EDGE OPTIONS PTP	86	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	4,987	4,987		7,163	7,163			
S&P 500 INDEX OPTIONS	9,119	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	505,111	505,111		1,082,511	1,082,511			
S&P 500 INDEX OPTIONS PTP	309	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	16,995	16,995		24,247	24,247			
S&P 500 PATRIOT OPTIONS	221	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	11,006	11,006		23,184	23,184			
S&P 500 PATRIOT OPTIONS PTP	77	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	4,365	4,365		6,252	6,252			
DOW EDGE OPTIONS	7	09/13/2007	11543.32	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	3,378	3,378		6,517	6,517			
RUSSELL 2000 INDEX OPTIONS	347	09/13/2007	730.70	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	16,227	16,227		22,169	22,169			
RUSSELL 2000 INDEX OPTIONS PTP	95	09/13/2007	730.70	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	2,943	2,943		3,263	3,263			
S&P 400 EDGE OPTIONS PTP	84	09/13/2007	757.44	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	2,952	2,952		3,285	3,285			
S&P 400 INDEX OPTIONS	590	09/13/2007	757.44	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	25,473	25,473		33,259	33,259			
S&P 400 INDEX OPTIONS PTP	267	09/13/2007	757.44	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	8,797	8,797		9,827	9,827			
S&P 500 EDGE CLIQUET OPTIONS	251	09/13/2007	1318.07	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	15,053	15,053		25,076	25,076			
S&P 500 INDEX OPTIONS	11,009	09/13/2007	1318.07	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	602,191	602,191		1,153,272	1,153,272			
S&P 500 INDEX OPTIONS PTP	447	09/13/2007	1318.07	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	23,331	23,331		30,280	30,280			

E16.4

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
DOW EDGE OPTIONS	8	09/20/2007	11613.19	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	3,809	3,809		7,234	7,234			
DOW EDGE OPTIONS PTP	14	09/20/2007	11613.19	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	7,316	7,316		9,121	9,121			
RUSSELL 2000 EDGE OPTIONS PTP	102	09/20/2007	734.48	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	3,484	3,484		3,895	3,895			
RUSSELL 2000 INDEX OPTIONS	353	09/20/2007	734.48	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	17,423	17,423		22,080	22,080			
RUSSELL 2000 INDEX OPTIONS PTP	461	09/20/2007	734.48	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	14,560	14,560		16,107	16,107			
S&P 400 INDEX OPTIONS	307	09/20/2007	753.38	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	13,900	13,900		18,684	18,684			
S&P 400 INDEX OPTIONS PTP	420	09/20/2007	753.38	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	13,986	13,986		15,609	15,609			
S&P 500 EDGE CLIQUET OPTIONS	333	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	19,858	19,858		32,870	32,870			
S&P 500 EDGE OPTIONS PTP	56	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	3,458	3,458		4,415	4,415			
S&P 500 INDEX OPTIONS	10,773	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	588,178	588,178		1,093,226	1,093,226			
S&P 500 INDEX OPTIONS PTP	32	09/20/2007	1358.31	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	1,200	1,200		2,291	2,291			
S&P 500 PATRIOT OPTIONS	166	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	7,677	7,677		9,414	9,414			
S&P 500 PATRIOT OPTIONS PTP	560	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	29,684	29,684		52,919	52,919			
S&P 500 PATRIOT OPTIONS PTP	121	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	6,478	6,478		8,321	8,321			
DOW EDGE OPTIONS PTP	14	09/27/2007	11689.24	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	7,135	7,135		8,900	8,900			
RUSSELL 2000 EDGE OPTIONS PTP	154	09/27/2007	732.54	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	5,155	5,155		5,913	5,913			
RUSSELL 2000 INDEX OPTIONS	443	09/27/2007	732.54	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	20,347	20,347		28,678	28,678			
S&P 400 EDGE OPTIONS PTP	120	09/27/2007	758.18	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	4,058	4,058		4,674	4,674			
S&P 400 INDEX OPTIONS	805	09/27/2007	758.18	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	33,690	33,690		46,518	46,518			
S&P 500 EDGE OPTIONS PTP	118	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	7,034	7,034		9,047	9,047			
S&P 500 INDEX OPTIONS	9,830	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	534,087	534,087		904,918	904,918			
S&P 500 INDEX OPTIONS PTP	196	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	10,165	10,165		13,040	13,040			
S&P 500 PATRIOT OPTIONS	132	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	6,510	6,510		10,707	10,707			
S&P 500 INDEX OPTIONS	10,157	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	563,653	563,653		844,792	844,792			
S&P 500 INDEX OPTIONS PTP	118	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	5,752	5,752		6,913	6,913			
S&P 500 PATRIOT OPTIONS	80	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	3,986	3,986		6,028	6,028			
S&P 500 PATRIOT OPTIONS PTP	156	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	8,636	8,636		10,552	10,552			
DOW EDGE OPTIONS	20	10/11/2007	11852.13	10/11/2006	WACHOVIA SECURITIES	9,624	9,624		14,883	14,883			
DOW EDGE OPTIONS PTP	5	10/11/2007	11852.13	10/11/2006	WACHOVIA SECURITIES	2,631	2,631		3,009	3,009			
RUSSELL 2000 INDEX OPTIONS	410	10/11/2007	741.71	10/11/2006	WACHOVIA SECURITIES	19,615	19,615		24,760	24,760			
RUSSELL 2000 INDEX OPTIONS PTP	156	10/11/2007	741.71	10/11/2006	WACHOVIA SECURITIES	4,686	4,686		4,718	4,718			
S&P 400 INDEX OPTIONS	813	10/11/2007	769.62	10/11/2006	WACHOVIA SECURITIES	33,850	33,850		42,412	42,412			
S&P 400 INDEX OPTIONS PTP	203	10/11/2007	769.62	10/11/2006	WACHOVIA SECURITIES	6,093	6,093		6,184	6,184			
S&P 500 EDGE CLIQUET OPTIONS	233	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	14,154	14,154		19,945	19,945			
S&P 500 INDEX OPTIONS	9,726	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	541,596	541,596		828,920	828,920			
S&P 500 INDEX OPTIONS PTP	122	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	6,621	6,621		8,057	8,057			
S&P 500 PATRIOT OPTIONS	199	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	10,477	10,477		15,786	15,786			
S&P 500 PATRIOT OPTIONS PTP	93	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	5,499	5,499		6,732	6,732			
DOW EDGE OPTIONS PTP	28	10/18/2007	11992.68	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	14,473	14,473		16,022	16,022			
RUSSELL 2000 EDGE OPTIONS PTP	498	10/18/2007	763.41	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	16,766	16,766		17,170	17,170			
RUSSELL 2000 INDEX OPTIONS	262	10/18/2007	763.41	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	11,761	11,761		12,172	12,172			
S&P 400 EDGE OPTIONS PTP	512	10/18/2007	782.13	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	18,261	18,261		17,895	17,895			
S&P 400 INDEX OPTIONS	373	10/18/2007	782.13	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	15,900	15,900		16,755	16,755			
S&P 400 INDEX OPTIONS PTP	98	10/18/2007	782.13	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	2,905	2,905		2,893	2,893			
S&P 500 EDGE OPTIONS PTP	397	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	23,806	23,806		28,165	28,165			
S&P 500 INDEX OPTIONS	10,046	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	558,503	558,503		760,638	760,638			
S&P 500 INDEX OPTIONS PTP	33	10/18/2007	1400.11	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	1,186	1,186		1,606	1,606			
S&P 500 INDEX OPTIONS PTP	225	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	10,726	10,726		12,586	12,586			
S&P 500 PATRIOT OPTIONS	159	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	8,405	8,405		11,533	11,533			
DOW EDGE OPTIONS	7	10/25/2007	12134.68	10/25/2006	LEHMAN BROTHERS INC.	3,143	3,143		3,984	3,984			
RUSSELL 2000 INDEX OPTIONS	109	10/25/2007	767.15	10/25/2006	LEHMAN BROTHERS INC.	4,892	4,892		4,934	4,934			
RUSSELL 2000 INDEX OPTIONS PTP	82	10/25/2007	767.15	10/25/2006	LEHMAN BROTHERS INC.	2,309	2,309		2,331	2,331			
S&P 400 INDEX OPTIONS	149	10/25/2007	789.56	10/25/2006	LEHMAN BROTHERS INC.	6,094	6,094		6,151	6,151			
S&P 500 INDEX OPTIONS	10,673	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	570,919	570,919		682,780	682,780			
S&P 500 INDEX OPTIONS PTP	63	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	3,248	3,248		3,520	3,520			
S&P 500 PATRIOT OPTIONS	109	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	5,529	5,529		6,669	6,669			
S&P 500 PATRIOT OPTIONS PTP	75	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	4,437	4,437		4,929	4,929			

E16.5

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
DOW EDGE OPTIONS	13	11/01/2007	12031.02	11/01/2006	CREDIT SUISSE	5,912	5,912		8,542	8,542			
DOW EDGE OPTIONS PTP	12	11/01/2007	12031.02	11/01/2006	CREDIT SUISSE	722	722		5,490	5,490			
RUSSELL 2000 INDEX OPTIONS	218	11/01/2007	752.15	11/01/2006	CREDIT SUISSE	8,853	8,853		12,189	12,189			
RUSSELL 2000 INDEX OPTIONS PTP	194	11/01/2007	752.15	11/01/2006	CREDIT SUISSE	5,296	5,296		5,895	5,895			
S&P 400 EDGE OPTIONS PTP	97	11/01/2007	775.49	11/01/2006	CREDIT SUISSE	2,738	2,738		2,834	2,834			
S&P 400 INDEX OPTIONS	279	11/01/2007	775.49	11/01/2006	CREDIT SUISSE	10,926	10,926		14,296	14,296			
S&P 400 INDEX OPTIONS PTP	239	11/01/2007	775.49	11/01/2006	CREDIT SUISSE	7,266	7,266		7,618	7,618			
S&P 500 EDGE OPTIONS PTP	51	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	2,295	2,295		2,589	2,589			
S&P 500 INDEX OPTIONS	9,311	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	492,870	492,870		709,974	709,974			
S&P 500 INDEX OPTIONS PTP	251	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	13,356	13,356		15,715	15,715			
S&P 500 PATRIOT OPTONS	46	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	2,240	2,240		3,156	3,156			
DOW EDGE OPTIONS	1	11/08/2007	12176.54	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	511	511		579	579			
RUSSELL 2000 EDGE OPTIONS PTP	20	11/08/2007	769.84	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	770	770		676	676			
RUSSELL 2000 INDEX OPTIONS	83	11/08/2007	769.84	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	3,764	3,764		3,822	3,822			
RUSSELL 2000 INDEX OPTIONS PTP	18	11/08/2007	769.84	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	540	540		453	453			
S&P 400 EDGE OPTIONS PTP	5	11/08/2007	791.61	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	201	201		168	168			
S&P 400 INDEX OPTIONS	136	11/08/2007	791.61	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	5,921	5,921		5,774	5,774			
S&P 400 INDEX OPTIONS PTP	12	11/08/2007	791.61	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	408	408		334	334			
S&P 500 EDGE CLIQUET OPTIONS	211	11/08/2007	1378.33	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	13,960	13,960		15,212	15,212			
S&P 500 EDGE OPTIONS PTP	1	11/08/2007	1385.72	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	68	68		67	67			
S&P 500 INDEX OPTIONS	8,520	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	454,544	454,544		562,239	562,239			
S&P 500 INDEX OPTIONS PTP	14	11/08/2007	1420.36	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	563	563		573	573			
S&P 500 INDEX OPTIONS PTP	50	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	2,882	2,882		3,179	3,179			
S&P 500 PATRIOT OPTIONS	54	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	2,694	2,694		3,260	3,260			
S&P 500 PATRIOT OPTIONS PTP	44	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	2,189	2,189		2,384	2,384			
DOW EDGE OPTIONS	1	11/15/2007	12251.71	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	457	457		553	553			
DOW EDGE OPTIONS PTP	2	11/15/2007	12251.71	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	897	897		868	868			
RUSSELL 2000 EDGE OPTIONS PTP	14	11/15/2007	791.96	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	470	470		398	398			
RUSSELL 2000 INDEX OPTIONS	128	11/15/2007	791.96	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	6,082	6,082		4,462	4,462			
RUSSELL 2000 INDEX OPTIONS PTP	95	11/15/2007	791.96	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	2,671	2,671		2,275	2,275			
S&P 400 EDGE OPTIONS PTP	19	11/15/2007	806.56	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	529	529		448	448			
S&P 400 INDEX OPTIONS	141	11/15/2007	806.56	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	6,141	6,141		4,973	4,973			
S&P 400 INDEX OPTIONS PTP	74	11/15/2007	806.56	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	2,179	2,179		1,839	1,839			
S&P 500 EDGE CLIQUET OPTIONS	24	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	1,575	1,575		1,519	1,519			
S&P 500 EDGE OPTIONS PTP	26	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	1,503	1,503		1,566	1,566			
S&P 500 INDEX OPTIONS	9,928	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	524,102	524,102		610,070	610,070			
S&P 500 INDEX OPTIONS	6	11/15/2007	1431.84	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	206	206		223	223			
S&P 500 INDEX OPTIONS PTP	260	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	14,561	14,561		15,154	15,154			
S&P 500 PATRIOT OPTIONS	31	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	1,550	1,550		1,712	1,712			
S&P 500 PATRIOT OPTIONS PTP	19	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	881	881		903	903			
DOW EDGE OPTIONS	3	11/22/2007	12326.95	11/22/2006	CREDIT SUISSE	1,398	1,398		1,550	1,550			
DOW EDGE OPTIONS PTP	1	11/22/2007	12326.95	11/22/2006	CREDIT SUISSE	539	539		506	506			
RUSSELL 2000 EDGE OPTIONS PTP	30	11/22/2007	792.91	11/22/2006	CREDIT SUISSE	1,013	1,013		929	929			
RUSSELL 2000 INDEX OPTIONS	289	11/22/2007	792.91	11/22/2006	CREDIT SUISSE	11,755	11,755		10,135	10,135			
RUSSELL 2000 INDEX OPTIONS PTP	176	11/22/2007	792.91	11/22/2006	CREDIT SUISSE	4,842	4,842		4,455	4,455			
S&P 400 EDGE OPTIONS PTP	26	11/22/2007	812.39	11/22/2006	CREDIT SUISSE	997	997		786	786			
S&P 400 INDEX OPTIONS	328	11/22/2007	812.39	11/22/2006	CREDIT SUISSE	12,844	12,844		10,790	10,790			
S&P 400 INDEX OPTIONS PTP	133	11/22/2007	812.39	11/22/2006	CREDIT SUISSE	4,322	4,322		3,455	3,455			
S&P 500 EDGE CLIQUET OPTIONS	25	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	1,522	1,522		1,343	1,343			
S&P 500 EDGE OPTIONS PTP	21	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	1,296	1,296		1,331	1,331			
S&P 500 INDEX OPTIONS	8,893	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	472,665	472,665		501,406	501,406			
S&P 500 INDEX OPTIONS	7	11/22/2007	1441.24	11/22/2006	CREDIT SUISSE	227	227		234	234			
S&P 500 INDEX OPTIONS PTP	225	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	11,231	11,231		11,464	11,464			
S&P 500 PATRIOT OPTIONS	298	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	14,666	14,666		15,539	15,539			
S&P 500 PATRIOT OPTIONS PTP	149	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	7,102	7,102		7,239	7,239			
DOW EDGE OPTIONS	4	11/29/2007	12226.73	11/29/2006	CREDIT SUISSE	1,956	1,956		2,384	2,384			
DOW EDGE OPTIONS PTP	1	11/29/2007	12226.73	11/29/2006	CREDIT SUISSE	537	537		528	528			

E16.6

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
RUSSELL 2000 EDGE OPTIONS PTP	.1	11/29/2007	784.16	11/29/2006	CREDIT SUISSE	.34	.34		.32	.32			
RUSSELL 2000 INDEX OPTIONS	.167	11/29/2007	784.16	11/29/2006	CREDIT SUISSE	.7,163	.7,163		6,860	6,860			
RUSSELL 2000 INDEX OPTIONS PTP	.181	11/29/2007	784.16	11/29/2006	CREDIT SUISSE	4,641	4,641		4,358	4,358			
S&P 400 EDGE OPTIONS PTP	.1	11/29/2007	807.11	11/29/2006	CREDIT SUISSE	.38	.38		.31	.31			
S&P 400 INDEX OPTIONS	.140	11/29/2007	807.11	11/29/2006	CREDIT SUISSE	5,525	5,525		5,147	5,147			
S&P 400 INDEX OPTIONS PTP	.75	11/29/2007	807.11	11/29/2006	CREDIT SUISSE	2,161	2,161		1,814	1,814			
S&P 500 EDGE OPTIONS PTP	.12	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	.741	.741		.780	.780			
S&P 500 INDEX OPTIONS	6,922	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	383,613	383,613		430,919	430,919			
S&P 500 INDEX OPTIONS PTP	.3	11/29/2007	1434.33	11/29/2006	CREDIT SUISSE	.106	.106		.115	.115			
S&P 500 INDEX OPTIONS PTP	.271	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	13,464	13,464		14,110	14,110			
S&P 500 PATRIOT OPTIONS	.60	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	3,115	3,115		3,443	3,443			
S&P 500 PATRIOT OPTIONS PTP	.143	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	8,625	8,625		9,084	9,084			
DOW EDGE OPTIONS	.5	12/06/2007	12309.25	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	2,456	2,456		2,799	2,799			
DOW EDGE OPTIONS PTP	.3	12/06/2007	12309.25	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	1,318	1,318		1,222	1,222			
RUSSELL 2000 EDGE OPTIONS PTP	.6	12/06/2007	795.94	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	.217	.217		.185	.185			
RUSSELL 2000 INDEX OPTIONS	.117	12/06/2007	795.94	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	5,588	5,588		4,231	4,231			
RUSSELL 2000 INDEX OPTIONS PTP	.199	12/06/2007	795.94	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	6,098	6,098		5,205	5,205			
S&P 400 EDGE OPTIONS PTP	.21	12/06/2007	819.64	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	.656	.656		.517	.517			
S&P 400 INDEX OPTIONS	.171	12/06/2007	819.64	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	7,723	7,723		5,436	5,436			
S&P 400 INDEX OPTIONS PTP	.108	12/06/2007	819.64	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	3,895	3,895		3,036	3,036			
S&P 500 EDGE CLIQUET OPTIONS	.8	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	.527	.527		.540	.540			
S&P 500 EDGE OPTIONS PTP	.3	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	.188	.188		.187	.187			
S&P 500 INDEX OPTIONS	8,172	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	464,158	464,158		460,854	460,854			
S&P 500 INDEX OPTIONS PTP	.7	12/06/2007	1446.95	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	.264	.264		.241	.241			
S&P 500 INDEX OPTIONS PTP	.229	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	13,039	13,039		12,972	12,972			
S&P 500 PATRIOT OPTIONS	.175	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	9,643	9,643		9,082	9,082			
S&P 500 PATRIOT OPTIONS PTP	.83	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	4,820	4,820		4,795	4,795			
DOW EDGE OPTIONS	.1	12/13/2007	12317.50	12/13/2006	LEHMAN BROTHERS INC.	.480	.480		.570	.570			
DOW EDGE OPTIONS PTP	.1	12/13/2007	12317.50	12/13/2006	LEHMAN BROTHERS INC.	.533	.533		.512	.512			
RUSSELL 2000 EDGE OPTIONS PTP	.7	12/13/2007	788.75	12/13/2006	LEHMAN BROTHERS INC.	.248	.248		.222	.222			
RUSSELL 2000 INDEX OPTIONS	.275	12/13/2007	788.75	12/13/2006	LEHMAN BROTHERS INC.	13,231	13,231		11,302	11,302			
RUSSELL 2000 INDEX OPTIONS PTP	.99	12/13/2007	788.75	12/13/2006	LEHMAN BROTHERS INC.	2,827	2,827		2,586	2,586			
S&P 400 EDGE OPTIONS PTP	.10	12/13/2007	811.91	12/13/2006	LEHMAN BROTHERS INC.	.371	.371		.306	.306			
S&P 400 INDEX OPTIONS	.390	12/13/2007	811.91	12/13/2006	LEHMAN BROTHERS INC.	16,307	16,307		14,328	14,328			
S&P 400 INDEX OPTIONS PTP	.80	12/13/2007	811.91	12/13/2006	LEHMAN BROTHERS INC.	2,514	2,514		2,140	2,140			
S&P 500 EDGE CLIQUET OPTIONS	.8	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	.500	.500		.501	.501			
S&P 500 EDGE OPTIONS PTP	.8	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	.503	.503		.501	.501			
S&P 500 INDEX OPTIONS	8,867	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	512,515	512,515		513,622	513,622			
S&P 500 INDEX OPTIONS PTP	.9	12/13/2007	1444.58	12/13/2006	LEHMAN BROTHERS INC.	.354	.354		.334	.334			
S&P 500 INDEX OPTIONS PTP	.260	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	14,550	14,550		14,458	14,458			
S&P 500 PATRIOT OPTIONS	.72	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	3,816	3,816		3,731	3,731			
S&P 500 PATRIOT OPTIONS PTP	.39	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	2,111	2,111		2,121	2,121			
DOW EDGE OPTIONS	.1	12/20/2007	12463.87	12/20/2006	CREDIT SUISSE	.522	.522		.503	.503			
RUSSELL 2000 INDEX OPTIONS	.364	12/20/2007	785.56	12/20/2006	CREDIT SUISSE	16,385	16,385		16,033	16,033			
RUSSELL 2000 INDEX OPTIONS PTP	.132	12/20/2007	785.56	12/20/2006	CREDIT SUISSE	3,899	3,899		3,583	3,583			
S&P 400 EDGE OPTIONS PTP	.170	12/20/2007	808.84	12/20/2006	CREDIT SUISSE	6,559	6,559		5,312	5,312			
S&P 400 INDEX OPTIONS	.111	12/20/2007	808.84	12/20/2006	CREDIT SUISSE	4,597	4,597		4,386	4,386			
S&P 400 INDEX OPTIONS PTP	.121	12/20/2007	808.84	12/20/2006	CREDIT SUISSE	4,159	4,159		3,388	3,388			
S&P 500 EDGE CLIQUET OPTIONS	.95	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	5,788	5,788		4,677	4,677			
S&P 500 INDEX OPTIONS	8,055	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	467,834	467,834		430,796	430,796			
S&P 500 INDEX OPTIONS PTP	.7	12/20/2007	1455.13	12/20/2006	CREDIT SUISSE	.279	.279		.235	.235			
S&P 500 INDEX OPTIONS PTP	.97	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	5,302	5,302		4,998	4,998			
S&P 500 PATRIOT OPTIONS	.98	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	5,413	5,413		4,834	4,834			
S&P 500 PATRIOT OPTIONS PTP	.9	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	.501	.501		.472	.472			
DOW EDGE OPTIONS PTP	.7	12/27/2007	12510.57	12/27/2006	CREDIT SUISSE	3,976	3,976		3,334	3,334			
RUSSELL 2000 EDGE OPTIONS PTP	.108	12/27/2007	797.73	12/27/2006	CREDIT SUISSE	3,834	3,834		3,328	3,328			
RUSSELL 2000 INDEX OPTIONS	.190	12/27/2007	797.73	12/27/2006	CREDIT SUISSE	8,579	8,579		7,427	7,427			

E16.7



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
S&P 500 CMD OPTIONS 2YR	486	11/15/2008	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	40,045
S&P 500 CMD OPTIONS 2YR	25	11/22/2008	1406.09	11/22/2006	CREDIT SUISSE	2,144
S&P 500 CMD OPTIONS 2YR	189	12/06/2008	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	16,129
S&P 500 CMD OPTIONS 2YR	47	12/20/2008	1423.53	12/20/2006	CREDIT SUISSE	4,141
S&P 500 CMD OPTIONS 2YR	57	12/27/2008	1426.84	12/27/2006	CREDIT SUISSE	5,067
S&P 500 CMD OPTIONS 4YR OTM	360	11/15/2010	1435.67	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	78,683
S&P 500 CMD OPTIONS 4YR OTM	16	12/27/2010	1486.62	12/27/2006	CREDIT SUISSE	3,561
RUSSELL 2000 EDGE OPTIONS PTP	76	01/04/2007	689.25	01/04/2006	BEAR STEARNS SECURITIES CORP	2,038
RUSSELL 2000 INDEX OPTIONS	365	01/04/2007	689.25	01/04/2006	BEAR STEARNS SECURITIES CORP	14,893
RUSSELL 2000 INDEX OPTIONS PTP	197	01/04/2007	689.25	01/04/2006	BEAR STEARNS SECURITIES CORP	5,282
S&P 400 EDGE OPTIONS PTP	117	01/04/2007	754.08	01/04/2006	BEAR STEARNS SECURITIES CORP	3,264
S&P 400 INDEX OPTIONS	429	01/04/2007	754.08	01/04/2006	BEAR STEARNS SECURITIES CORP	16,854
S&P 400 INDEX OPTIONS PTP	131	01/04/2007	754.08	01/04/2006	BEAR STEARNS SECURITIES CORP	3,655
S&P 500 EDGE OPTIONS PTP	46	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP	2,314
S&P 500 INDEX OPTIONS	9,335	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP	461,244
S&P 500 INDEX OPTIONS PTP	73	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP	3,672
S&P 500 PATRIOT OPTIONS	272	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP	16,765
S&P 500 PATRIOT OPTIONS PTP	131	01/04/2007	1273.46	01/04/2006	BEAR STEARNS SECURITIES CORP	6,072
S&P 500 EDGE OPTIONS PTP	30	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	1,584
S&P 500 INDEX OPTIONS	9,677	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	477,156
S&P 500 INDEX OPTIONS PTP	47	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	2,482
S&P 500 PATRIOT OPTIONS	94	01/11/2007	1294.18	01/11/2006	BARCLAYS BANK	4,453
RUSSELL 2000 EDGE OPTIONS PTP	54	01/18/2007	703.78	01/18/2006	WACHOVIA SECURITIES	1,881
RUSSELL 2000 INDEX OPTIONS	282	01/18/2007	703.78	01/18/2006	WACHOVIA SECURITIES	13,099
RUSSELL 2000 INDEX OPTIONS PTP	29	01/18/2007	703.78	01/18/2006	WACHOVIA SECURITIES	1,010
S&P 400 EDGE OPTIONS PTP	11	01/18/2007	761.80	01/18/2006	WACHOVIA SECURITIES	413
S&P 400 INDEX OPTIONS	367	01/18/2007	761.80	01/18/2006	WACHOVIA SECURITIES	15,712
S&P 500 INDEX OPTIONS	11,274	01/18/2007	1277.93	01/18/2006	WACHOVIA SECURITIES	567,650
S&P 500 INDEX OPTIONS PTP	21	01/18/2007	1277.93	01/18/2006	WACHOVIA SECURITIES	1,285
S&P 500 PATRIOT OPTIONS PTP	20	01/18/2007	1277.93	01/18/2006	WACHOVIA SECURITIES	1,066
DOW EDGE OPTIONS	7	01/25/2007	10709.74	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	2,984
DOW EDGE OPTIONS PTP	7	01/25/2007	10709.74	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	2,976
RUSSELL 2000 INDEX OPTIONS	99	01/25/2007	716.45	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	3,851
RUSSELL 2000 INDEX OPTIONS PTP	36	01/25/2007	716.45	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	1,070
S&P 400 INDEX OPTIONS	105	01/25/2007	762.96	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	3,941
S&P 400 INDEX OPTIONS PTP	34	01/25/2007	762.96	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	1,084
S&P 500 INDEX OPTIONS	10,361	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	520,203
S&P 500 INDEX OPTIONS PTP	29	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	1,493
S&P 500 PATRIOT OPTIONS	46	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	2,158
S&P 500 PATRIOT OPTIONS PTP	14	01/25/2007	1264.68	01/25/2006	SUNTRUST CAPITAL MARKETS INC.	721
DOW EDGE OPTIONS	7	02/01/2007	10953.95	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	2,952
RUSSELL 2000 INDEX OPTIONS	75	02/01/2007	735.48	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	2,968
RUSSELL 2000 INDEX OPTIONS PTP	45	02/01/2007	735.48	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	1,324
S&P 400 INDEX OPTIONS	112	02/01/2007	781.93	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	4,221
S&P 500 INDEX OPTIONS	11,228	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	564,459
S&P 500 INDEX OPTIONS	56	02/01/2007	1310.93	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	2,370
S&P 500 INDEX OPTIONS PTP	18	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	933
S&P 500 PATRIOT OPTIONS	26	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	1,217
S&P 500 PATRIOT OPTIONS PTP	18	02/01/2007	1282.46	02/01/2006	SUNTRUST CAPITAL MARKETS INC.	933
RUSSELL 2000 INDEX OPTIONS	48	02/08/2007	721.16	02/08/2006	WACHOVIA SECURITIES	2,198
S&P 400 INDEX OPTIONS	121	02/08/2007	768.26	02/08/2006	WACHOVIA SECURITIES	5,299
S&P 500 INDEX OPTIONS	12,175	02/08/2007	1265.65	02/08/2006	WACHOVIA SECURITIES	610,207
RUSSELL 2000 INDEX OPTIONS	77	02/15/2007	725.10	02/15/2006	WACHOVIA SECURITIES	3,545
S&P 400 INDEX OPTIONS	84	02/15/2007	767.94	02/15/2006	WACHOVIA SECURITIES	3,716
S&P 500 INDEX OPTIONS	12,108	02/15/2007	1280.00	02/15/2006	WACHOVIA SECURITIES	610,631
S&P 500 INDEX OPTIONS PTP	73	02/15/2007	1280.00	02/15/2006	WACHOVIA SECURITIES	4,382
S&P 500 PATRIOT OPTIONS	47	02/15/2007	1280.00	02/15/2006	WACHOVIA SECURITIES	2,930
RUSSELL 2000 INDEX OPTIONS	98	02/22/2007	733.53	02/22/2006	BEAR STEARNS SECURITIES CORP	3,982
S&P 400 INDEX OPTIONS	229	02/22/2007	779.44	02/22/2006	BEAR STEARNS SECURITIES CORP	9,157
S&P 500 INDEX OPTIONS	10,251	02/22/2007	1292.67	02/22/2006	BEAR STEARNS SECURITIES CORP	502,219

E16.9

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium
S&P 500 INDEX OPTIONS	.11	02/22/2007	1321.37	02/22/2006	BEAR STEARNS SECURITIES CORP.	.388
S&P 500 INDEX OPTIONS PTP	184	02/22/2007	1292.67	02/22/2006	BEAR STEARNS SECURITIES CORP.	8,848
S&P 500 PATRIOT OPTIONS	.15	02/22/2007	1292.67	02/22/2006	BEAR STEARNS SECURITIES CORP.	.721
RUSSELL 2000 INDEX OPTIONS	.79	03/01/2007	742.35	03/01/2006	BEAR STEARNS SECURITIES CORP.	3,313
RUSSELL 2000 INDEX OPTIONS PTP	237	03/01/2007	742.35	03/01/2006	BEAR STEARNS SECURITIES CORP.	5,894
S&P 400 INDEX OPTIONS	193	03/01/2007	785.15	03/01/2006	BEAR STEARNS SECURITIES CORP.	7,804
S&P 400 INDEX OPTIONS PTP	.61	03/01/2007	785.15	03/01/2006	BEAR STEARNS SECURITIES CORP.	1,581
S&P 500 INDEX OPTIONS	13,115	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP.	657,063
S&P 500 INDEX OPTIONS PTP	129	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP.	5,830
S&P 500 PATRIOT OPTIONS	.72	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP.	3,514
S&P 500 PATRIOT OPTIONS PTP	.43	03/01/2007	1291.24	03/01/2006	BEAR STEARNS SECURITIES CORP.	2,199
S&P 500 INDEX OPTIONS	10,948	03/08/2007	1278.47	03/08/2006	CS FIRST BOSTON CORPORATION	565,466
DOW EDGE OPTIONS	.6	03/15/2007	11209.77	03/15/2006	BEAR STEARNS SECURITIES CORP.	2,724
DOW EDGE OPTIONS PTP	.6	03/15/2007	11209.77	03/15/2006	BEAR STEARNS SECURITIES CORP.	2,119
RUSSELL 2000 EDGE OPTIONS PTP	.83	03/15/2007	742.94	03/15/2006	BEAR STEARNS SECURITIES CORP.	2,467
RUSSELL 2000 INDEX OPTIONS	171	03/15/2007	742.94	03/15/2006	BEAR STEARNS SECURITIES CORP.	7,432
RUSSELL 2000 INDEX OPTIONS PTP	113	03/15/2007	742.94	03/15/2006	BEAR STEARNS SECURITIES CORP.	2,812
S&P 400 INDEX OPTIONS	217	03/15/2007	782.13	03/15/2006	BEAR STEARNS SECURITIES CORP.	8,910
S&P 400 INDEX OPTIONS PTP	127	03/15/2007	782.13	03/15/2006	BEAR STEARNS SECURITIES CORP.	3,675
S&P 500 EDGE OPTIONS PTP	.15	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP.	.774
S&P 500 INDEX OPTIONS	14,832	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP.	751,797
S&P 500 INDEX OPTIONS PTP	101	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP.	4,672
S&P 500 PATRIOT OPTIONS	.95	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP.	4,642
S&P 500 PATRIOT OPTIONS PTP	.99	03/15/2007	1303.02	03/15/2006	BEAR STEARNS SECURITIES CORP.	5,108
RUSSELL 2000 INDEX OPTIONS	440	03/22/2007	744.85	03/22/2006	WACHOVIA SECURITIES	21,303
RUSSELL 2000 INDEX OPTIONS PTP	.81	03/22/2007	744.85	03/22/2006	WACHOVIA SECURITIES	2,836
S&P 400 INDEX OPTIONS	481	03/22/2007	781.33	03/22/2006	WACHOVIA SECURITIES	21,910
S&P 400 INDEX OPTIONS PTP	.70	03/22/2007	781.33	03/22/2006	WACHOVIA SECURITIES	2,527
S&P 500 INDEX OPTIONS	14,022	03/22/2007	1305.04	03/22/2006	WACHOVIA SECURITIES	711,842
S&P 500 INDEX OPTIONS PTP	162	03/22/2007	1305.04	03/22/2006	WACHOVIA SECURITIES	9,725
RUSSELL 2000 INDEX OPTIONS	135	03/29/2007	764.17	03/29/2006	BEAR STEARNS SECURITIES CORP.	5,891
S&P 400 EDGE OPTIONS PTP	.26	03/29/2007	791.64	03/29/2006	BEAR STEARNS SECURITIES CORP.	.823
S&P 400 INDEX OPTIONS	165	03/29/2007	791.64	03/29/2006	BEAR STEARNS SECURITIES CORP.	6,910
S&P 400 INDEX OPTIONS PTP	179	03/29/2007	791.64	03/29/2006	BEAR STEARNS SECURITIES CORP.	5,314
S&P 500 INDEX OPTIONS	14,751	03/29/2007	1302.89	03/29/2006	BEAR STEARNS SECURITIES CORP.	743,772
S&P 500 INDEX OPTIONS PTP	.20	03/29/2007	1331.81	03/29/2006	BEAR STEARNS SECURITIES CORP.	.714
S&P 500 INDEX OPTIONS PTP	108	03/29/2007	1302.89	03/29/2006	BEAR STEARNS SECURITIES CORP.	5,136
S&P 500 PATRIOT OPTIONS	.76	03/29/2007	1302.89	03/29/2006	BEAR STEARNS SECURITIES CORP.	3,763
DOW EDGE OPTIONS	.8	04/05/2007	11239.55	04/05/2006	CREDIT SUISSE	3,498
RUSSELL 2000 INDEX OPTIONS	112	04/05/2007	766.26	04/05/2006	CREDIT SUISSE	4,343
RUSSELL 2000 INDEX OPTIONS PTP	100	04/05/2007	766.26	04/05/2006	CREDIT SUISSE	2,513
S&P 400 INDEX OPTIONS	211	04/05/2007	799.51	04/05/2006	CREDIT SUISSE	7,440
S&P 500 EDGE OPTIONS PTP	.43	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	2,177
S&P 500 INDEX OPTIONS	14,038	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	694,120
S&P 500 INDEX OPTIONS PTP	156	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	7,734
S&P 500 PATRIOT OPTIONS	.45	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	2,148
S&P 500 PATRIOT OPTIONS PTP	.63	04/05/2007	1311.56	04/05/2006	CREDIT SUISSE	3,189
RUSSELL 2000 INDEX OPTIONS	107	04/12/2007	747.77	04/12/2006	CREDIT SUISSE	4,385
S&P 400 INDEX OPTIONS	151	04/12/2007	783.66	04/12/2006	CREDIT SUISSE	5,621
S&P 400 INDEX OPTIONS PTP	.95	04/12/2007	783.66	04/12/2006	CREDIT SUISSE	2,807
S&P 500 INDEX OPTIONS	12,645	04/12/2007	1288.12	04/12/2006	CREDIT SUISSE	659,676
S&P 500 INDEX OPTIONS PTP	180	04/12/2007	1288.12	04/12/2006	CREDIT SUISSE	8,254
S&P 500 PATRIOT OPTIONS PTP	.85	04/12/2007	1288.12	04/12/2006	CREDIT SUISSE	4,412
DOW EDGE OPTIONS PTP	.6	04/19/2007	11278.77	04/19/2006	WACHOVIA SECURITIES	3,296
RUSSELL 2000 INDEX OPTIONS	120	04/19/2007	778.42	04/19/2006	WACHOVIA SECURITIES	6,118
RUSSELL 2000 INDEX OPTIONS PTP	147	04/19/2007	778.42	04/19/2006	WACHOVIA SECURITIES	6,408
S&P 400 INDEX OPTIONS	185	04/19/2007	809.31	04/19/2006	WACHOVIA SECURITIES	8,684
S&P 500 INDEX OPTIONS	15,878	04/19/2007	1309.93	04/19/2006	WACHOVIA SECURITIES	804,924
S&P 500 INDEX OPTIONS PTP	294	04/19/2007	1309.93	04/19/2006	WACHOVIA SECURITIES	17,292
S&P 500 PATRIOT OPTIONS	216	04/19/2007	1309.93	04/19/2006	WACHOVIA SECURITIES	13,412

E16.10

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium
RUSSELL 2000 EDGE OPTIONS PTP	24	04/26/2007	765.23	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	.790
RUSSELL 2000 INDEX OPTIONS	83	04/26/2007	765.23	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	3.646
RUSSELL 2000 INDEX OPTIONS PTP	120	04/26/2007	765.23	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	3.884
S&P 400 EDGE OPTIONS PTP	22	04/26/2007	799.31	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	.767
S&P 400 INDEX OPTIONS	114	04/26/2007	799.31	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	4.593
S&P 400 INDEX OPTIONS PTP	149	04/26/2007	799.31	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	5.002
S&P 500 INDEX OPTIONS	14,032	04/26/2007	1305.41	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	703.392
S&P 500 INDEX OPTIONS PTP	90	04/26/2007	1305.41	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	4.664
S&P 500 PATRIOT OPTIONS PTP	47	04/26/2007	1305.41	04/26/2006	SUNTRUST CAPITAL MARKETS INC.	2.565
DOW EDGE OPTIONS	7	05/03/2007	11400.28	05/03/2006	CREDIT SUISSE	4.214
RUSSELL 2000 INDEX OPTIONS	190	05/03/2007	767.73	05/03/2006	CREDIT SUISSE	8.679
S&P 400 INDEX OPTIONS	293	05/03/2007	803.95	05/03/2006	CREDIT SUISSE	11.613
S&P 500 EDGE CLIQUET OPTIONS	275	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	16.544
S&P 500 INDEX OPTIONS	12,129	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	631.344
S&P 500 INDEX OPTIONS PTP	76	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	3.876
S&P 500 PATRIOT OPTIONS	50	05/03/2007	1307.85	05/03/2006	CREDIT SUISSE	2.478
RUSSELL 2000 INDEX OPTIONS	301	05/10/2007	775.94	05/10/2006	CREDIT SUISSE	13.570
RUSSELL 2000 INDEX OPTIONS PTP	84	05/10/2007	775.94	05/10/2006	CREDIT SUISSE	2.809
S&P 400 INDEX OPTIONS	342	05/10/2007	814.54	05/10/2006	CREDIT SUISSE	13.204
S&P 500 INDEX OPTIONS	11,963	05/10/2007	1322.85	05/10/2006	CREDIT SUISSE	617.186
S&P 500 INDEX OPTIONS PTP	152	05/10/2007	1322.85	05/10/2006	CREDIT SUISSE	8.385
S&P 500 PATRIOT OPTIONS PTP	42	05/10/2007	1322.85	05/10/2006	CREDIT SUISSE	2.411
RUSSELL 2000 INDEX OPTIONS	509	05/17/2007	725.85	05/17/2006	CREDIT SUISSE	22.906
RUSSELL 2000 INDEX OPTIONS PTP	421	05/17/2007	725.85	05/17/2006	CREDIT SUISSE	13.843
S&P 400 INDEX OPTIONS	525	05/17/2007	768.80	05/17/2006	CREDIT SUISSE	23.127
S&P 500 INDEX OPTIONS	12,656	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	673.633
S&P 500 INDEX OPTIONS PTP	142	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	7.684
S&P 500 PATRIOT OPTIONS	103	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	5.378
S&P 500 PATRIOT OPTIONS PTP	40	05/17/2007	1270.32	05/17/2006	CREDIT SUISSE	2.175
DOW EDGE OPTIONS PTP	6	05/24/2007	11117.32	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2.855
RUSSELL 2000 EDGE OPTIONS PTP	92	05/24/2007	711.27	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2.879
RUSSELL 2000 INDEX OPTIONS	151	05/24/2007	711.27	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	7.110
RUSSELL 2000 INDEX OPTIONS PTP	80	05/24/2007	711.27	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2.276
S&P 400 EDGE OPTIONS PTP	89	05/24/2007	752.36	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2.980
S&P 400 INDEX OPTIONS	277	05/24/2007	752.36	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	12.129
S&P 400 INDEX OPTIONS PTP	130	05/24/2007	752.36	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	3.912
S&P 500 EDGE OPTIONS PTP	13	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	.715
S&P 500 INDEX OPTIONS	12,677	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	733.925
S&P 500 INDEX OPTIONS PTP	520	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	28.207
S&P 500 PATRIOT OPTIONS PTP	43	05/24/2007	1258.57	05/24/2006	SUNTRUST CAPITAL MARKETS INC.	2.311
DOW EDGE OPTIONS	8	05/31/2007	11168.31	05/31/2006	CREDIT SUISSE	5.075
RUSSELL 2000 INDEX OPTIONS	195	05/31/2007	721.01	05/31/2006	CREDIT SUISSE	9.743
S&P 400 INDEX OPTIONS	215	05/31/2007	765.56	05/31/2006	CREDIT SUISSE	10.370
S&P 500 INDEX OPTIONS	9,836	05/31/2007	1270.09	05/31/2006	CREDIT SUISSE	564.666
S&P 500 INDEX OPTIONS	50	05/31/2007	1298.28	05/31/2006	CREDIT SUISSE	2.070
S&P 500 INDEX OPTIONS PTP	94	05/31/2007	1270.09	05/31/2006	CREDIT SUISSE	5.301
S&P 500 PATRIOT OPTIONS	198	05/31/2007	1270.09	05/31/2006	CREDIT SUISSE	10.713
DOW EDGE OPTIONS PTP	9	06/07/2007	10930.90	06/07/2006	BARCLAYS BANK	4.988
S&P 500 EDGE OPTIONS PTP	82	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	4.893
S&P 500 INDEX OPTIONS	11,517	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	678.506
S&P 500 INDEX OPTIONS PTP	509	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	27.046
S&P 500 PATRIOT OPTIONS	57	06/07/2007	1256.15	06/07/2006	BARCLAYS BANK	3.143
DOW EDGE OPTIONS	11	06/14/2007	10816.92	06/14/2006	BARCLAYS BANK	6.033
S&P 500 INDEX OPTIONS	13,495	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	868.148
S&P 500 INDEX OPTIONS PTP	263	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	13.975
S&P 500 PATRIOT OPTIONS	81	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	4.982
S&P 500 PATRIOT OPTIONS PTP	149	06/14/2007	1230.04	06/14/2006	BARCLAYS BANK	8.504
DOW EDGE OPTIONS	10	06/21/2007	11079.46	06/21/2006	WACHOVIA SECURITIES	5.074
RUSSELL 2000 EDGE OPTIONS PTP	261	06/21/2007	690.67	06/21/2006	WACHOVIA SECURITIES	9.860
RUSSELL 2000 INDEX OPTIONS	1,481	06/21/2007	690.67	06/21/2006	WACHOVIA SECURITIES	74.159

E16.11



**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
RUSSELL 2000 INDEX OPTIONS PTP.....	856	06/21/2007	690.67	06/21/2006	WACHOVIA SECURITIES	26,132
S&P 400 EDGE OPTIONS PTP.....	246	06/21/2007	738.75	06/21/2006	WACHOVIA SECURITIES	9,577
S&P 400 INDEX OPTIONS.....	1,730	06/21/2007	738.75	06/21/2006	WACHOVIA SECURITIES	77,833
S&P 400 INDEX OPTIONS PTP.....	191	06/21/2007	738.75	06/21/2006	WACHOVIA SECURITIES	6,067
S&P 500 EDGE CLIQUET OPTIONS.....	441	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	27,611
S&P 500 INDEX OPTIONS.....	12,710	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	701,872
S&P 500 INDEX OPTIONS PTP.....	47	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	2,437
S&P 500 PATRIOT OPTIONS.....	86	06/21/2007	1252.20	06/21/2006	WACHOVIA SECURITIES	4,868
DOW EDGE OPTIONS PTP.....	5	06/28/2007	10973.56	06/28/2006	BARCLAYS BANK	2,557
S&P 500 INDEX OPTIONS.....	9,747	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	565,946
S&P 500 INDEX OPTIONS PTP.....	473	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	25,460
S&P 500 PATRIOT OPTIONS.....	168	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	9,755
S&P 500 PATRIOT OPTIONS PTP.....	118	06/28/2007	1246.00	06/28/2006	BARCLAYS BANK	6,749
DOW EDGE OPTIONS.....	8	07/05/2007	11151.82	07/05/2006	WACHOVIA SECURITIES	3,997
RUSSELL 2000 INDEX OPTIONS.....	443	07/05/2007	719.85	07/05/2006	WACHOVIA SECURITIES	19,835
RUSSELL 2000 INDEX OPTIONS PTP.....	150	07/05/2007	719.85	07/05/2006	WACHOVIA SECURITIES	5,323
S&P 400 INDEX OPTIONS.....	260	07/05/2007	758.51	07/05/2006	WACHOVIA SECURITIES	9,092
S&P 400 INDEX OPTIONS PTP.....	183	07/05/2007	758.51	07/05/2006	WACHOVIA SECURITIES	5,455
S&P 500 EDGE OPTIONS PTP.....	45	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	2,854
S&P 500 INDEX OPTIONS.....	7,706	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	434,837
S&P 500 INDEX OPTIONS PTP.....	415	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	20,464
S&P 500 PATRIOT OPTIONS.....	110	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	6,263
S&P 500 PATRIOT PTP OPTIONS.....	141	07/05/2007	1270.91	07/05/2006	WACHOVIA SECURITIES	6,953
DOW EDGE OPTIONS.....	16	07/12/2007	11013.18	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	8,106
RUSSELL 2000 EDGE OPTIONS PTP.....	213	07/12/2007	701.17	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	7,408
RUSSELL 2000 INDEX OPTIONS.....	720	07/12/2007	701.17	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	33,774
RUSSELL 2000 INDEX OPTIONS PTP.....	127	07/12/2007	701.17	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,847
S&P 400 EDGE OPTIONS PTP.....	103	07/12/2007	745.87	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,864
S&P 400 INDEX OPTIONS.....	625	07/12/2007	745.87	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	27,924
S&P 400 INDEX OPTIONS PTP.....	78	07/12/2007	745.87	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	2,641
S&P 500 INDEX OPTIONS.....	9,627	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	556,149
S&P 500 INDEX OPTIONS PTP.....	468	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	23,973
S&P 500 PATRIOT OPTIONS.....	70	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,965
S&P 500 PATRIOT OPTIONS PTP.....	71	07/12/2007	1258.60	07/12/2006	SUNTRUST CAPITAL MARKETS INC.	3,950
S&P 500 EDGE OPTIONS PTP.....	42	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	2,572
S&P 500 INDEX OPTIONS.....	10,769	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	609,154
S&P 500 INDEX OPTIONS.....	50	07/19/2007	1286.77	07/19/2006	BARCLAYS BANK	2,129
S&P 500 INDEX OPTIONS PTP.....	159	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	8,513
S&P 500 PATRIOT OPTIONS.....	116	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	6,401
S&P 500 PATRIOT OPTIONS PTP.....	44	07/19/2007	1259.81	07/19/2006	BARCLAYS BANK	2,572
DOW EDGE OPTIONS.....	18	07/26/2007	11102.51	07/26/2006	BARCLAYS BANK	8,573
DOW EDGE OPTIONS PTP.....	9	07/26/2007	11102.51	07/26/2006	BARCLAYS BANK	4,566
S&P 500 EDGE OPTIONS PTP.....	44	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	2,774
S&P 500 INDEX OPTIONS.....	9,693	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	542,192
S&P 500 INDEX OPTIONS PTP.....	355	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	20,083
S&P 500 PATRIOT OPTIONS.....	62	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	3,397
S&P 500 PATRIOT OPTIONS PTP.....	58	07/26/2007	1268.40	07/26/2006	BARCLAYS BANK	3,362
DOW EDGE OPTIONS PTP.....	25	08/02/2007	11199.93	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	13,300
RUSSELL 2000 EDGE OPTIONS PTP.....	559	08/02/2007	696.81	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	18,074
RUSSELL 2000 INDEX OPTIONS.....	1,597	08/02/2007	696.81	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	76,116
RUSSELL 2000 INDEX OPTIONS PTP.....	421	08/02/2007	696.81	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	11,294
S&P 400 EDGE OPTIONS PTP.....	408	08/02/2007	741.20	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	14,002
S&P 400 INDEX OPTIONS.....	1,803	08/02/2007	741.20	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	80,851
S&P 400 INDEX OPTIONS PTP.....	264	08/02/2007	741.20	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	8,140
S&P 500 EDGE CLIQUET OPTIONS.....	306	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	19,757
S&P 500 EDGE OPTIONS PTP.....	169	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	10,328
S&P 500 INDEX OPTIONS.....	11,353	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	644,483
S&P 500 INDEX OPTIONS PTP.....	71	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	3,876
S&P 500 PATRIOT OPTIONS.....	72	08/02/2007	1278.55	08/02/2006	SUNTRUST CAPITAL MARKETS INC.	4,032
RUSSELL 2000 INDEX OPTIONS.....	243	08/09/2007	681.05	08/09/2006	WACHOVIA SECURITIES	12,329

E16.12

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
RUSSELL 2000 INDEX OPTIONS PTP.....	175	08/09/2007	681.05	08/09/2006	WACHOVIA SECURITIES	5,065
S&P 400 INDEX OPTIONS.....	549	08/09/2007	726.77	08/09/2006	WACHOVIA SECURITIES	25,536
S&P 400 INDEX OPTIONS PTP.....	178	08/09/2007	726.77	08/09/2006	WACHOVIA SECURITIES	4,916
S&P 500 INDEX OPTIONS.....	12,083	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	702,108
S&P 500 INDEX OPTIONS.....	36	08/09/2007	1297.60	08/09/2006	WACHOVIA SECURITIES	1,527
S&P 500 INDEX OPTIONS PTP.....	151	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	7,838
S&P 500 PATRIOT OPTIONS.....	66	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	3,777
S&P 500 PATRIOT OPTIONS PTP.....	180	08/09/2007	1265.95	08/09/2006	WACHOVIA SECURITIES	10,482
DOW EDGE OPTIONS.....	7	08/16/2007	11327.12	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	3,370
RUSSELL 2000 EDGE OPTIONS PTP.....	93	08/16/2007	707.39	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	3,046
RUSSELL 2000 INDEX OPTIONS.....	248	08/16/2007	707.39	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	11,929
S&P 400 EDGE OPTIONS PTP.....	86	08/16/2007	749.19	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	3,028
S&P 400 INDEX OPTIONS.....	228	08/16/2007	749.19	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	10,420
S&P 500 EDGE OPTIONS PTP.....	71	08/16/2007	1295.43	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	4,286
S&P 500 INDEX OPTIONS.....	9,750	08/16/2007	1295.43	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	548,162
S&P 500 INDEX OPTIONS PTP.....	590	08/16/2007	1295.43	08/16/2006	SUNTRUST CAPITAL MARKETS INC.	28,814
S&P 500 INDEX OPTIONS.....	9,601	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	531,319
S&P 500 INDEX OPTIONS.....	12	08/23/2007	1325.31	08/23/2006	BARCLAYS BANK	450
S&P 500 INDEX OPTIONS PTP.....	391	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	18,200
S&P 500 PATRIOT OPTIONS.....	239	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	12,979
S&P 500 PATRIOT OPTIONS PTP.....	127	08/23/2007	1292.99	08/23/2006	BARCLAYS BANK	7,439
DOW EDGE OPTIONS.....	7	08/30/2007	11382.91	08/30/2006	CREDIT SUISSE	4,088
RUSSELL 2000 INDEX OPTIONS.....	537	08/30/2007	720.58	08/30/2006	CREDIT SUISSE	23,024
RUSSELL 2000 INDEX OPTIONS PTP.....	394	08/30/2007	720.58	08/30/2006	CREDIT SUISSE	11,016
S&P 400 INDEX OPTIONS.....	737	08/30/2007	746.67	08/30/2006	CREDIT SUISSE	34,669
S&P 400 INDEX OPTIONS PTP.....	318	08/30/2007	746.67	08/30/2006	CREDIT SUISSE	10,994
S&P 500 INDEX OPTIONS.....	9,395	08/30/2007	1304.27	08/30/2006	CREDIT SUISSE	502,399
S&P 500 INDEX OPTIONS PTP.....	519	08/30/2007	1304.27	08/30/2006	CREDIT SUISSE	28,566
S&P 500 PATRIOT OPTIONS.....	183	08/30/2007	1304.27	08/30/2006	CREDIT SUISSE	8,855
RUSSELL 2000 INDEX OPTIONS.....	200	09/06/2007	712.04	09/06/2006	LEHMAN BROTHERS INC.	9,143
S&P 400 INDEX OPTIONS.....	317	09/06/2007	743.62	09/06/2006	LEHMAN BROTHERS INC.	13,271
S&P 500 EDGE OPTIONS PTP.....	86	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	4,987
S&P 500 INDEX OPTIONS.....	9,119	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	505,111
S&P 500 INDEX OPTIONS PTP.....	309	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	16,995
S&P 500 PATRIOT OPTIONS.....	221	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	11,006
S&P 500 PATRIOT OPTIONS PTP.....	77	09/06/2007	1300.26	09/06/2006	LEHMAN BROTHERS INC.	4,365
DOW EDGE OPTIONS.....	7	09/13/2007	11543.32	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	3,378
RUSSELL 2000 INDEX OPTIONS.....	347	09/13/2007	730.70	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	16,227
RUSSELL 2000 INDEX OPTIONS PTP.....	95	09/13/2007	730.70	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	2,943
S&P 400 EDGE OPTIONS PTP.....	84	09/13/2007	757.44	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	2,952
S&P 400 INDEX OPTIONS.....	590	09/13/2007	757.44	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	25,473
S&P 400 INDEX OPTIONS PTP.....	267	09/13/2007	757.44	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	8,797
S&P 500 EDGE CLIQUET OPTIONS.....	251	09/13/2007	1318.07	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	15,053
S&P 500 INDEX OPTIONS.....	11,009	09/13/2007	1318.07	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	602,191
S&P 500 INDEX OPTIONS PTP.....	447	09/13/2007	1318.07	09/13/2006	SUNTRUST CAPITAL MARKETS INC.	23,331
DOW EDGE OPTIONS.....	8	09/20/2007	11613.19	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	3,809
DOW EDGE OPTIONS PTP.....	14	09/20/2007	11613.19	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	7,316
RUSSELL 2000 EDGE OPTIONS PTP.....	102	09/20/2007	734.48	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	3,484
RUSSELL 2000 INDEX OPTIONS.....	353	09/20/2007	734.48	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	17,423
RUSSELL 2000 INDEX OPTIONS PTP.....	461	09/20/2007	734.48	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	14,560
S&P 400 INDEX OPTIONS.....	307	09/20/2007	753.38	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	13,900
S&P 400 INDEX OPTIONS PTP.....	420	09/20/2007	753.38	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	13,986
S&P 500 EDGE CLIQUET OPTIONS.....	333	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	19,858
S&P 500 EDGE OPTIONS PTP.....	56	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	3,458
S&P 500 INDEX OPTIONS.....	10,773	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	588,178
S&P 500 INDEX OPTIONS.....	32	09/20/2007	1358.31	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	1,200
S&P 500 INDEX OPTIONS PTP.....	166	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	7,677
S&P 500 PATRIOT OPTIONS.....	560	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	29,684
S&P 500 PATRIOT OPTIONS PTP.....	121	09/20/2007	1325.18	09/20/2006	SUNTRUST CAPITAL MARKETS INC.	6,478
DOW EDGE OPTIONS PTP.....	14	09/27/2007	11689.24	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	7,135

E16.13

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium
RUSSELL 2000 EDGE OPTIONS PTP	154	09/27/2007	732.54	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	5,155
RUSSELL 2000 INDEX OPTIONS	443	09/27/2007	732.54	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	20,347
S&P 400 EDGE OPTIONS PTP	120	09/27/2007	758.18	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	4,058
S&P 400 INDEX OPTIONS	805	09/27/2007	758.18	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	33,690
S&P 500 EDGE OPTIONS PTP	118	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	7,034
S&P 500 INDEX OPTIONS	9,830	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	534,087
S&P 500 INDEX OPTIONS PTP	196	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	10,165
S&P 500 PATRIOT OPTIONS	132	09/27/2007	1336.59	09/27/2006	SUNTRUST CAPITAL MARKETS INC.	6,510
S&P 500 INDEX OPTIONS	10,157	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	563,653
S&P 500 INDEX OPTIONS PTP	118	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	5,752
S&P 500 PATRIOT OPTIONS	80	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	3,986
S&P 500 PATRIOT OPTIONS PTP	156	10/04/2007	1350.22	10/04/2006	BARCLAYS BANK	8,636
DOW EDGE OPTIONS	20	10/11/2007	11852.13	10/11/2006	WACHOVIA SECURITIES	9,624
DOW EDGE OPTIONS PTP	5	10/11/2007	11852.13	10/11/2006	WACHOVIA SECURITIES	2,631
RUSSELL 2000 INDEX OPTIONS	410	10/11/2007	741.71	10/11/2006	WACHOVIA SECURITIES	19,615
RUSSELL 2000 INDEX OPTIONS PTP	156	10/11/2007	741.71	10/11/2006	WACHOVIA SECURITIES	4,686
S&P 400 INDEX OPTIONS	813	10/11/2007	769.62	10/11/2006	WACHOVIA SECURITIES	33,850
S&P 400 INDEX OPTIONS PTP	203	10/11/2007	769.62	10/11/2006	WACHOVIA SECURITIES	6,093
S&P 500 EDGE CLIQUET OPTIONS	233	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	14,154
S&P 500 INDEX OPTIONS	9,726	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	541,596
S&P 500 INDEX OPTIONS PTP	122	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	6,621
S&P 500 PATRIOT OPTIONS	199	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	10,477
S&P 500 PATRIOT OPTIONS PTP	93	10/11/2007	1349.95	10/11/2006	WACHOVIA SECURITIES	5,499
DOW EDGE OPTIONS PTP	28	10/18/2007	11992.68	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	14,473
RUSSELL 2000 EDGE OPTIONS PTP	498	10/18/2007	763.41	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	16,766
RUSSELL 2000 INDEX OPTIONS	262	10/18/2007	763.41	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	11,761
S&P 400 EDGE OPTIONS PTP	512	10/18/2007	782.13	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	18,261
S&P 400 INDEX OPTIONS	373	10/18/2007	782.13	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	15,900
S&P 400 INDEX OPTIONS PTP	98	10/18/2007	782.13	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	2,905
S&P 500 EDGE OPTIONS PTP	397	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	23,806
S&P 500 INDEX OPTIONS	10,046	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	558,503
S&P 500 INDEX OPTIONS	33	10/18/2007	1400.11	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	1,186
S&P 500 INDEX OPTIONS PTP	225	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	10,726
S&P 500 PATRIOT OPTIONS	159	10/18/2007	1365.96	10/18/2006	SUNTRUST CAPITAL MARKETS INC.	8,405
DOW EDGE OPTIONS	7	10/25/2007	12134.68	10/25/2006	LEHMAN BROTHERS INC.	3,143
RUSSELL 2000 INDEX OPTIONS	109	10/25/2007	767.15	10/25/2006	LEHMAN BROTHERS INC.	4,892
RUSSELL 2000 INDEX OPTIONS PTP	82	10/25/2007	767.15	10/25/2006	LEHMAN BROTHERS INC.	2,309
S&P 400 INDEX OPTIONS	149	10/25/2007	789.56	10/25/2006	LEHMAN BROTHERS INC.	6,094
S&P 500 INDEX OPTIONS	10,673	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	570,919
S&P 500 INDEX OPTIONS PTP	63	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	3,248
S&P 500 PATRIOT OPTIONS	109	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	5,529
S&P 500 PATRIOT OPTIONS PTP	75	10/25/2007	1382.22	10/25/2006	LEHMAN BROTHERS INC.	4,437
DOW EDGE OPTIONS	13	11/01/2007	12031.02	11/01/2006	CREDIT SUISSE	5,912
DOW EDGE OPTIONS PTP	12	11/01/2007	12031.02	11/01/2006	CREDIT SUISSE	722
RUSSELL 2000 INDEX OPTIONS	218	11/01/2007	752.15	11/01/2006	CREDIT SUISSE	8,853
RUSSELL 2000 INDEX OPTIONS PTP	194	11/01/2007	752.15	11/01/2006	CREDIT SUISSE	5,296
S&P 400 EDGE OPTIONS PTP	97	11/01/2007	775.49	11/01/2006	CREDIT SUISSE	2,738
S&P 400 INDEX OPTIONS	279	11/01/2007	775.49	11/01/2006	CREDIT SUISSE	10,926
S&P 400 INDEX OPTIONS PTP	239	11/01/2007	775.49	11/01/2006	CREDIT SUISSE	7,266
S&P 500 EDGE OPTIONS PTP	51	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	2,295
S&P 500 INDEX OPTIONS	9,311	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	492,870
S&P 500 INDEX OPTIONS PTP	251	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	13,356
S&P 500 PATRIOT OPTIONS	46	11/01/2007	1367.81	11/01/2006	CREDIT SUISSE	2,240
DOW EDGE OPTIONS	1	11/08/2007	12176.54	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	511
RUSSELL 2000 EDGE OPTIONS PTP	20	11/08/2007	769.84	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	770
RUSSELL 2000 INDEX OPTIONS	83	11/08/2007	769.84	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	3,764
RUSSELL 2000 INDEX OPTIONS PTP	18	11/08/2007	769.84	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	540
S&P 400 EDGE OPTIONS PTP	5	11/08/2007	791.61	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	201
S&P 400 INDEX OPTIONS	136	11/08/2007	791.61	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	5,921
S&P 400 INDEX OPTIONS PTP	12	11/08/2007	791.61	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	408

E16.14

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A- SECTION 2

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium
S&P 500 EDGE CLIQUET OPTIONS.....	211	11/08/2007	1378.33	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	13,960
S&P 500 EDGE OPTIONS PTP.....	1	11/08/2007	1385.72	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	68
S&P 500 INDEX OPTIONS.....	8,520	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	454,544
S&P 500 INDEX OPTIONS.....	14	11/08/2007	1420.36	11/09/2006	SUNTRUST CAPITAL MARKETS INC.	563
S&P 500 INDEX OPTIONS PTP.....	50	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	2,882
S&P 500 PATRIOT OPTIONS.....	54	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	2,694
S&P 500 PATRIOT OPTIONS PTP.....	44	11/08/2007	1385.72	11/08/2006	SUNTRUST CAPITAL MARKETS INC.	2,189
DOW EDGE OPTIONS.....	1	11/15/2007	12251.71	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	457
DOW EDGE OPTIONS PTP.....	2	11/15/2007	12251.71	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	897
RUSSELL 2000 EDGE OPTIONS PTP.....	14	11/15/2007	791.96	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	470
RUSSELL 2000 INDEX OPTIONS.....	128	11/15/2007	791.96	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	6,082
RUSSELL 2000 INDEX OPTIONS PTP.....	95	11/15/2007	791.96	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	2,671
S&P 400 EDGE OPTIONS PTP.....	19	11/15/2007	806.56	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	529
S&P 400 INDEX OPTIONS.....	141	11/15/2007	806.56	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	6,141
S&P 400 INDEX OPTIONS PTP.....	74	11/15/2007	806.56	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	2,179
S&P 500 EDGE CLIQUET OPTIONS.....	24	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	1,575
S&P 500 EDGE OPTIONS PTP.....	26	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	1,503
S&P 500 INDEX OPTIONS.....	9,928	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	524,102
S&P 500 INDEX OPTIONS.....	6	11/15/2007	1431.84	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	206
S&P 500 INDEX OPTIONS PTP.....	260	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	14,561
S&P 500 PATRIOT OPTIONS.....	31	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	1,550
S&P 500 PATRIOT OPTIONS PTP.....	19	11/15/2007	1396.57	11/15/2006	SUNTRUST CAPITAL MARKETS INC.	881
DOW EDGE OPTIONS.....	3	11/22/2007	12326.95	11/22/2006	CREDIT SUISSE	1,398
DOW EDGE OPTIONS PTP.....	1	11/22/2007	12326.95	11/22/2006	CREDIT SUISSE	539
RUSSELL 2000 EDGE OPTIONS PTP.....	30	11/22/2007	792.91	11/22/2006	CREDIT SUISSE	1,013
RUSSELL 2000 INDEX OPTIONS.....	289	11/22/2007	792.91	11/22/2006	CREDIT SUISSE	11,755
RUSSELL 2000 INDEX OPTIONS PTP.....	176	11/22/2007	792.91	11/22/2006	CREDIT SUISSE	4,842
S&P 400 EDGE OPTIONS PTP.....	26	11/22/2007	812.39	11/22/2006	CREDIT SUISSE	997
S&P 400 INDEX OPTIONS.....	328	11/22/2007	812.39	11/22/2006	CREDIT SUISSE	12,844
S&P 400 INDEX OPTIONS PTP.....	133	11/22/2007	812.39	11/22/2006	CREDIT SUISSE	4,322
S&P 500 EDGE CLIQUET OPTIONS.....	25	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	1,522
S&P 500 EDGE OPTIONS PTP.....	21	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	1,296
S&P 500 INDEX OPTIONS.....	8,893	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	472,665
S&P 500 INDEX OPTIONS.....	7	11/22/2007	1441.24	11/22/2006	CREDIT SUISSE	227
S&P 500 INDEX OPTIONS PTP.....	225	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	11,231
S&P 500 PATRIOT OPTIONS.....	298	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	14,666
S&P 500 PATRIOT OPTIONS PTP.....	149	11/22/2007	1406.09	11/22/2006	CREDIT SUISSE	7,102
DOW EDGE OPTIONS.....	4	11/29/2007	12226.73	11/29/2006	CREDIT SUISSE	1,956
DOW EDGE OPTIONS PTP.....	1	11/29/2007	12226.73	11/29/2006	CREDIT SUISSE	537
RUSSELL 2000 EDGE OPTIONS PTP.....	1	11/29/2007	784.16	11/29/2006	CREDIT SUISSE	34
RUSSELL 2000 INDEX OPTIONS.....	167	11/29/2007	784.16	11/29/2006	CREDIT SUISSE	7,163
RUSSELL 2000 INDEX OPTIONS PTP.....	181	11/29/2007	784.16	11/29/2006	CREDIT SUISSE	4,641
S&P 400 EDGE OPTIONS PTP.....	1	11/29/2007	807.11	11/29/2006	CREDIT SUISSE	38
S&P 400 INDEX OPTIONS.....	140	11/29/2007	807.11	11/29/2006	CREDIT SUISSE	5,525
S&P 400 INDEX OPTIONS PTP.....	75	11/29/2007	807.11	11/29/2006	CREDIT SUISSE	2,161
S&P 500 EDGE OPTIONS PTP.....	12	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	741
S&P 500 INDEX OPTIONS.....	6,922	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	383,613
S&P 500 INDEX OPTIONS.....	3	11/29/2007	1434.33	11/29/2006	CREDIT SUISSE	106
S&P 500 INDEX OPTIONS PTP.....	271	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	13,464
S&P 500 PATRIOT OPTIONS.....	60	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	3,115
S&P 500 PATRIOT OPTIONS PTP.....	143	11/29/2007	1399.48	11/29/2006	CREDIT SUISSE	8,625
DOW EDGE OPTIONS.....	5	12/06/2007	12309.25	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	2,456
DOW EDGE OPTIONS PTP.....	3	12/06/2007	12309.25	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	1,318
RUSSELL 2000 EDGE OPTIONS PTP.....	6	12/06/2007	795.94	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	217
RUSSELL 2000 INDEX OPTIONS.....	117	12/06/2007	795.94	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	5,588
RUSSELL 2000 INDEX OPTIONS PTP.....	199	12/06/2007	795.94	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	6,098
S&P 400 EDGE OPTIONS PTP.....	21	12/06/2007	819.64	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	656
S&P 400 INDEX OPTIONS.....	171	12/06/2007	819.64	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	7,723
S&P 400 INDEX OPTIONS PTP.....	108	12/06/2007	819.64	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	3,895
S&P 500 EDGE CLIQUET OPTIONS.....	8	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	527

E16.15

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A- SECTION 2**

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
S&P 500 EDGE OPTIONS PTP.....	3	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	.188
S&P 500 INDEX OPTIONS.....	8,172	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	464,158
S&P 500 INDEX OPTIONS.....	7	12/06/2007	1446.95	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	264
S&P 500 INDEX OPTIONS PTP.....	229	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	13,039
S&P 500 PATRIOT OPTIONS.....	175	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	9,643
S&P 500 PATRIOT OPTIONS PTP.....	83	12/06/2007	1412.90	12/06/2006	SUNTRUST CAPITAL MARKETS INC.	4,820
DOW EDGE OPTIONS.....	1	12/13/2007	12317.50	12/13/2006	LEHMAN BROTHERS INC.	.480
DOW EDGE OPTIONS PTP.....	1	12/13/2007	12317.50	12/13/2006	LEHMAN BROTHERS INC.	.533
RUSSELL 2000 EDGE OPTIONS PTP.....	7	12/13/2007	788.75	12/13/2006	LEHMAN BROTHERS INC.	.248
RUSSELL 2000 INDEX OPTIONS.....	275	12/13/2007	788.75	12/13/2006	LEHMAN BROTHERS INC.	13,231
RUSSELL 2000 INDEX OPTIONS PTP.....	99	12/13/2007	788.75	12/13/2006	LEHMAN BROTHERS INC.	2,827
S&P 400 EDGE OPTIONS PTP.....	10	12/13/2007	811.91	12/13/2006	LEHMAN BROTHERS INC.	.371
S&P 400 INDEX OPTIONS.....	390	12/13/2007	811.91	12/13/2006	LEHMAN BROTHERS INC.	16,307
S&P 400 INDEX OPTIONS PTP.....	80	12/13/2007	811.91	12/13/2006	LEHMAN BROTHERS INC.	2,514
S&P 500 EDGE CLIQUET OPTIONS.....	8	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	.500
S&P 500 EDGE OPTIONS PTP.....	8	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	.503
S&P 500 INDEX OPTIONS.....	8,867	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	512,515
S&P 500 INDEX OPTIONS.....	9	12/13/2007	1444.58	12/13/2006	LEHMAN BROTHERS INC.	.354
S&P 500 INDEX OPTIONS PTP.....	260	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	14,550
S&P 500 PATRIOT OPTIONS.....	72	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	3,816
S&P 500 PATRIOT OPTIONS PTP.....	39	12/13/2007	1413.21	12/13/2006	LEHMAN BROTHERS INC.	2,111
DOW EDGE OPTIONS.....	1	12/20/2007	12463.87	12/20/2006	CREDIT SUISSE	.522
RUSSELL 2000 INDEX OPTIONS.....	364	12/20/2007	785.56	12/20/2006	CREDIT SUISSE	16,385
RUSSELL 2000 INDEX OPTIONS PTP.....	132	12/20/2007	785.56	12/20/2006	CREDIT SUISSE	3,899
S&P 400 EDGE OPTIONS PTP.....	170	12/20/2007	808.84	12/20/2006	CREDIT SUISSE	6,559
S&P 400 INDEX OPTIONS.....	111	12/20/2007	808.84	12/20/2006	CREDIT SUISSE	4,597
S&P 400 INDEX OPTIONS PTP.....	121	12/20/2007	808.84	12/20/2006	CREDIT SUISSE	4,159
S&P 500 EDGE CLIQUET OPTIONS.....	95	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	5,788
S&P 500 INDEX OPTIONS.....	8,055	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	467,834
S&P 500 INDEX OPTIONS.....	7	12/20/2007	1455.13	12/20/2006	CREDIT SUISSE	.279
S&P 500 INDEX OPTIONS PTP.....	97	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	5,302
S&P 500 PATRIOT OPTIONS.....	98	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	5,413
S&P 500 PATRIOT OPTIONS PTP.....	9	12/20/2007	1423.53	12/20/2006	CREDIT SUISSE	.501
DOW EDGE OPTIONS PTP.....	7	12/27/2007	12510.57	12/27/2006	CREDIT SUISSE	3,976
RUSSELL 2000 EDGE OPTIONS PTP.....	108	12/27/2007	797.73	12/27/2006	CREDIT SUISSE	3,834
RUSSELL 2000 INDEX OPTIONS.....	190	12/27/2007	797.73	12/27/2006	CREDIT SUISSE	8,579
RUSSELL 2000 INDEX OPTIONS PTP.....	120	12/27/2007	797.73	12/27/2006	CREDIT SUISSE	3,245
S&P 400 EDGE OPTIONS PTP.....	52	12/27/2007	813.54	12/27/2006	CREDIT SUISSE	2,005
S&P 400 INDEX OPTIONS.....	210	12/27/2007	813.54	12/27/2006	CREDIT SUISSE	9,226
S&P 400 INDEX OPTIONS PTP.....	74	12/27/2007	813.54	12/27/2006	CREDIT SUISSE	2,221
S&P 500 EDGE CLIQUET OPTIONS.....	12	12/27/2007	1426.84	12/27/2006	CREDIT SUISSE	.505
S&P 500 EDGE OPTIONS PTP.....	59	12/27/2007	1426.84	12/27/2006	CREDIT SUISSE	3,839
S&P 500 INDEX OPTIONS.....	7,967	12/27/2007	1426.84	12/27/2006	CREDIT SUISSE	468,346
S&P 500 INDEX OPTIONS.....	3	12/27/2007	1458.52	12/27/2006	CREDIT SUISSE	.122
S&P 500 INDEX OPTIONS PTP.....	64	12/27/2007	1426.84	12/27/2006	CREDIT SUISSE	3,278
S&P 500 PATRIOT OPTIONS.....	41	12/27/2007	1426.84	12/27/2006	CREDIT SUISSE	2,293
S&P 500 PATRIOT OPTIONS PTP.....	8	12/27/2007	1426.84	12/27/2006	CREDIT SUISSE	.455
0199999 - Subtotal - Call Options - Hedging Transactions						33,670,623
0499999 - Subtotal - Call Options						33,670,623
2599999 - Subtotal - Hedging Transactions						33,670,623
2799999 - Subtotal - Other Derivative Transactions						
9999999 - Totals						33,670,623

E16.16

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A - SECTION 3**

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
S&P 500 INDEX OPTIONS.....	9,236	01/05/2006	1183.74	01/05/2005	LEHMAN BROTHERS	407,802	SELL	01/05/2006	5,586		302,671		297,085			
RUSSELL 2000 INDEX OPTIONS.....	18	01/12/2006	613.19	01/12/2005	WACHOVIA	646	SELL	01/12/2006	21		636		615			
S&P 400 INDEX OPTIONS.....	29	01/12/2006	636.05	01/12/2005	WACHOVIA	830	SELL	01/12/2006	27		1,741		1,714			
S&P 500 INDEX OPTIONS.....	12,669	01/12/2006	1187.70	01/12/2005	WACHOVIA	540,186	SELL	01/12/2006	17,760		379,648		361,889			
S&P 500 INDEX OPTIONS.....	11,108	01/19/2006	1184.63	01/19/2005	WACHOVIA	468,455	SELL	01/19/2006	24,385		359,149		334,764			
RUSSELL 2000 INDEX OPTIONS.....	9	01/26/2006	616.57	01/26/2005	BEAR STEARNS	294	SELL	01/26/2006	21		305		284			
S&P 400 INDEX OPTIONS.....	7	01/26/2006	637.64	01/26/2005	BEAR STEARNS	196	SELL	01/26/2006	14		423		409			
S&P 500 INDEX OPTIONS.....	10,378	01/26/2006	1174.07	01/26/2005	BEAR STEARNS	436,205	SELL	01/26/2006	31,072		397,988		366,916			
S&P 500 INDEX OPTIONS.....	12,129	02/02/2006	1193.19	02/02/2005	LEHMAN BROTHERS	464,558	SELL	02/02/2006	42,001		351,417		309,416			
S&P 500 INDEX OPTIONS.....	12,832	02/09/2006	1191.99	02/09/2005	FIRST BOSTON CREDIT SUISSE	487,930	SELL	02/09/2006	53,472		403,877		350,405			
RUSSELL 2000 INDEX OPTIONS.....	29	02/16/2006	638.85	02/16/2005	BEAR STEARNS	871	SELL	02/16/2006	112		422		310			
S&P 400 INDEX OPTIONS.....	35	02/16/2006	667.07	02/16/2005	BEAR STEARNS	1,027	SELL	02/16/2006	132		1,257		1,125			
S&P 500 INDEX OPTIONS.....	11,915	02/16/2006	1210.34	02/16/2005	BEAR STEARNS	441,289	SELL	02/16/2006	56,823		125,048		68,224			
RUSSELL 2000 INDEX OPTIONS.....	22	02/23/2006	620.54	02/23/2005	BEAR STEARNS	669	SELL	02/23/2006	99		795		696			
S&P 400 INDEX OPTIONS.....	60	02/23/2006	654.25	02/23/2005	BEAR STEARNS	1,786	SELL	02/23/2006	264		3,091		2,827			
S&P 500 INDEX OPTIONS.....	11,540	02/23/2006	1190.80	02/23/2005	BEAR STEARNS	454,855	SELL	02/23/2006	67,294		371,943		304,650			
RUSSELL 2000 INDEX OPTIONS.....	22	03/03/2006	638.29	03/03/2005	WACHOVIA	821	SELL	03/03/2006	140		574		435			
RUSSELL 2000 INDEX OPTIONS PTP.....	107	03/03/2006	638.29	03/03/2005	WACHOVIA	2,677	SELL	03/03/2006	455		4,951		4,496			
S&P 400 INDEX OPTIONS.....	123	03/03/2006	671.69	03/03/2005	WACHOVIA	3,685	SELL	03/03/2006	626		5,218		4,592			
S&P 400 INDEX OPTIONS PTP.....	68	03/03/2006	671.69	03/03/2005	WACHOVIA	1,758	SELL	03/03/2006	299		3,197		2,899			
S&P 500 INDEX OPTIONS.....	14,692	03/03/2006	1210.47	03/03/2005	WACHOVIA	604,664	SELL	03/03/2006	102,710		269,206		166,496			
S&P 500 INDEX OPTIONS PTP.....	178	03/03/2006	1210.47	03/03/2005	WACHOVIA	8,058	SELL	03/03/2006	1,369		13,663		12,294			
RUSSELL 2000 INDEX OPTIONS.....	22	03/09/2006	631.08	03/09/2005	WACHOVIA	826	SELL	03/09/2006	154		739		585			
S&P 400 INDEX OPTIONS.....	22	03/09/2006	669.73	03/09/2005	WACHOVIA	675	SELL	03/09/2006	126		963		837			
S&P 500 INDEX OPTIONS.....	10,624	03/09/2006	1207.01	03/09/2005	WACHOVIA	439,838	SELL	03/09/2006	81,942		232,551		150,608			
S&P 500 INDEX OPTIONS PTP.....	4	03/09/2006	1207.01	03/09/2005	WACHOVIA	186	SELL	03/09/2006	35		261		226			
RUSSELL 2000 INDEX OPTIONS.....	131	03/16/2006	622.92	03/16/2005	LEHMAN BROTHERS	4,896	SELL	03/16/2006	1,006		5,315		4,309			
RUSSELL 2000 INDEX OPTIONS PTP.....	22	03/16/2006	622.92	03/16/2005	LEHMAN BROTHERS	411	SELL	03/16/2006	84		994		909			
S&P 400 INDEX OPTIONS.....	101	03/16/2006	664.63	03/16/2005	LEHMAN BROTHERS	3,021	SELL	03/16/2006	621		4,867		4,246			
S&P 400 INDEX OPTIONS PTP.....	13	03/16/2006	664.63	03/16/2005	LEHMAN BROTHERS	325	SELL	03/16/2006	67		605		538			
S&P 500 INDEX OPTIONS.....	15,351	03/16/2006	1188.07	03/16/2005	LEHMAN BROTHERS	667,514	SELL	03/16/2006	137,160		652,981		515,821			
S&P 500 INDEX OPTIONS PTP.....	21	03/16/2006	1188.07	03/16/2005	LEHMAN BROTHERS	611	SELL	03/16/2006	126		1,809		1,683			
RUSSELL 2000 INDEX OPTIONS.....	189	03/23/2006	612.06	03/23/2005	WACHOVIA BANK	6,652	SELL	03/23/2006	1,494		10,563		9,069			
RUSSELL 2000 INDEX OPTIONS PTP.....	27	03/23/2006	612.06	03/23/2005	WACHOVIA BANK	669	SELL	03/23/2006	150		1,198		1,048			
S&P 400 INDEX OPTIONS.....	357	03/23/2006	654.16	03/23/2005	WACHOVIA BANK	11,677	SELL	03/23/2006	2,623		22,237		19,614			
S&P 400 INDEX OPTIONS PTP.....	28	03/23/2006	654.16	03/23/2005	WACHOVIA BANK	729	SELL	03/23/2006	164		1,282		1,118			
S&P 500 INDEX OPTIONS.....	14,605	03/23/2006	1172.53	03/23/2005	WACHOVIA BANK	661,018	SELL	03/23/2006	148,503		894,739		746,236			
S&P 500 INDEX OPTIONS PTP.....	79	03/23/2006	1172.53	03/23/2005	WACHOVIA BANK	3,427	SELL	03/23/2006	770		6,716		5,946			
RUSSELL 2000 INDEX OPTIONS.....	169	03/30/2006	614.90	03/30/2005	WACHOVIA	6,048	SELL	03/30/2006	1,475		9,413		7,938			
S&P 400 INDEX OPTIONS.....	184	03/30/2006	656.31	03/30/2005	WACHOVIA	6,111	SELL	03/30/2006	1,490		11,531		10,041			
S&P 400 INDEX OPTIONS PTP.....	65	03/30/2006	656.31	03/30/2005	WACHOVIA	1,723	SELL	03/30/2006	420		2,986		2,566			
S&P 500 INDEX OPTIONS.....	13,709	03/30/2006	1181.41	03/30/2005	WACHOVIA	617,065	SELL	03/30/2006	150,463		691,219		540,756			
S&P 500 INDEX OPTIONS PTP.....	16	03/30/2006	1181.41	03/30/2005	WACHOVIA	758	SELL	03/30/2006	185		1,370		1,186			
RUSSELL 2000 INDEX OPTIONS.....	183	04/06/2006	616.21	04/06/2005	BEAR STEARNS	6,315	SELL	04/06/2006	1,661		10,985		9,324			
RUSSELL 2000 INDEX OPTIONS PTP.....	35	04/06/2006	616.21	04/06/2005	BEAR STEARNS	1,272	SELL	04/06/2006	419		1,564		1,229			
S&P 400 INDEX OPTIONS.....	167	04/06/2006	659.44	04/06/2005	BEAR STEARNS	5,396	SELL	04/06/2006	1,419		10,910		9,491			
S&P 400 INDEX OPTIONS PTP.....	37	04/06/2006	659.44	04/06/2005	BEAR STEARNS	1,196	SELL	04/06/2006	314		1,708		1,394			
S&P 500 INDEX OPTIONS.....	14,254	04/06/2006	1184.07	04/06/2005	BEAR STEARNS	626,164	SELL	04/06/2006	164,690		745,068		580,378			
S&P 500 INDEX OPTIONS PTP.....	25	04/06/2006	1184.07	04/06/2005	BEAR STEARNS	1,154	SELL	04/06/2006	304		2,146		1,842			
RUSSELL 2000 INDEX OPTIONS.....	131	04/13/2006	602.54	04/13/2005	WACHOVIA	4,507	SELL	04/13/2006	1,272		9,352		8,080			

E17

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 3

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
RUSSELL 2000 INDEX OPTIONS PTP	14	04/13/2006	602.54	04/13/2005	WACHOVIA	350	SELL	04/13/2006	.99		.612		.513			
S&P 400 INDEX OPTIONS	159	04/13/2006	647.69	04/13/2005	WACHOVIA	5,129	SELL	04/13/2006	1,447		11,860		10,412			
S&P 400 INDEX OPTIONS PTP	7	04/13/2006	647.69	04/13/2005	WACHOVIA	185	SELL	04/13/2006	.52		.317		.265			
S&P 500 INDEX OPTIONS	14,383	04/13/2006	1173.79	04/13/2005	WACHOVIA	629,722	SELL	04/13/2006	177,702		.910,325		732,622			
S&P 500 INDEX OPTIONS PTP	181	04/13/2006	1173.79	04/13/2005	WACHOVIA	8,498	SELL	04/13/2006	2,398		15,403		13,005			
RUSSELL 2000 INDEX OPTIONS	76	04/20/2006	584.96	04/20/2005	LEHMAN BROTHERS	2,787	SELL	04/20/2006	.840		.7,288		6,448			
RUSSELL 2000 INDEX OPTIONS PTP	16	04/20/2006	584.96	04/20/2005	LEHMAN BROTHERS	932	SELL	04/20/2006	.281		.679		.398			
S&P 400 INDEX OPTIONS	106	04/20/2006	629.10	04/20/2005	LEHMAN BROTHERS	3,288	SELL	04/20/2006	.991		10,561		9,570			
S&P 400 INDEX OPTIONS PTP	13	04/20/2006	629.10	04/20/2005	LEHMAN BROTHERS	693	SELL	04/20/2006	.209		.572		.364			
S&P 500 INDEX OPTIONS	15,819	04/20/2006	1137.50	04/20/2005	LEHMAN BROTHERS	752,154	SELL	04/20/2006	226,677		1,696,575		1,469,899			
S&P 500 INDEX OPTIONS PTP	106	04/20/2006	1137.50	04/20/2005	LEHMAN BROTHERS	3,846	SELL	04/20/2006	1,159		8,742		7,583			
RUSSELL 2000 INDEX OPTIONS	32	04/27/2006	587.14	04/27/2005	WACHOVIA	1,120	SELL	04/27/2006	.359		3,079		2,720			
RUSSELL 2000 INDEX OPTIONS PTP	17	04/27/2006	587.14	04/27/2005	WACHOVIA	427	SELL	04/27/2006	.137		.724		.587			
S&P 400 INDEX OPTIONS	55	04/27/2006	636.51	04/27/2005	WACHOVIA	1,827	SELL	04/27/2006	.586		5,183		4,597			
S&P 400 INDEX OPTIONS PTP	6	04/27/2006	636.51	04/27/2005	WACHOVIA	165	SELL	04/27/2006	.53		.277		.224			
S&P 500 INDEX OPTIONS	13,084	04/27/2006	1156.38	04/27/2005	WACHOVIA	599,150	SELL	04/27/2006	192,056		1,155,438		963,381			
S&P 500 INDEX OPTIONS PTP	9	04/27/2006	1156.38	04/27/2005	WACHOVIA	432	SELL	04/27/2006	.138		.755		.616			
RUSSELL 2000 INDEX OPTIONS	34	05/04/2006	595.22	05/04/2005	LEHMAN BROTHERS	1,319	SELL	05/04/2006	.448		3,279		2,831			
RUSSELL 2000 INDEX OPTIONS PTP	17	05/04/2006	595.22	05/04/2005	LEHMAN BROTHERS	373	SELL	05/04/2006	.127		.734		.607			
S&P 400 INDEX OPTIONS	28	05/04/2006	643.85	05/04/2005	LEHMAN BROTHERS	878	SELL	05/04/2006	.298		2,668		2,369			
S&P 500 INDEX OPTIONS	14,190	05/04/2006	1175.65	05/04/2005	LEHMAN BROTHERS	657,289	SELL	05/04/2006	223,298		1,059,011		835,713			
S&P 500 INDEX OPTIONS PTP	33	05/04/2006	1175.65	05/04/2005	BROTHERS	1,009	SELL	05/04/2006	.343		2,813		2,470			
S&P 500 INDEX OPTIONS	12,648	05/11/2006	1171.11	05/11/2005	BARCLAYS BANK	579,157	SELL	05/11/2006	207,862		1,010,775		802,913			
S&P 500 INDEX OPTIONS PTP	44	05/11/2006	1171.11	05/11/2005	BARCLAYS BANK	1,948	SELL	05/11/2006	.699		3,823		3,124			
RUSSELL 2000 INDEX OPTIONS	268	05/18/2006	607.88	05/18/2005	WACHOVIA	15,884	SELL	05/18/2006	6,005		21,912		15,906			
RUSSELL 2000 INDEX OPTIONS PTP	22	05/18/2006	607.88	05/18/2005	WACHOVIA	596	SELL	05/18/2006	.226		.998		.772			
S&P 400 INDEX OPTIONS	234	05/18/2006	660.23	05/18/2005	WACHOVIA	12,993	SELL	05/18/2006	4,912		18,017		13,104			
S&P 400 INDEX OPTIONS PTP	39	05/18/2006	660.23	05/18/2005	WACHOVIA	1,148	SELL	05/18/2006	.434		1,921		1,487			
S&P 500 INDEX OPTIONS	12,945	05/18/2006	1185.56	05/18/2005	WACHOVIA	586,258	SELL	05/18/2006	221,654		844,004		622,350			
S&P 500 INDEX OPTIONS PTP	10	05/18/2006	1185.56	05/18/2005	WACHOVIA	510	SELL	05/18/2006	.193		.763		.570			
RUSSELL 2000 INDEX OPTIONS	173	05/25/2006	606.40	05/25/2005	WACHOVIA	6,148	SELL	05/25/2006	2,442		15,106		12,663			
RUSSELL 2000 INDEX OPTIONS PTP	43	05/25/2006	606.40	05/25/2005	WACHOVIA	1,202	SELL	05/25/2006	.478		1,956		1,478			
S&P 400 INDEX OPTIONS	281	05/25/2006	661.46	05/25/2005	WACHOVIA	9,312	SELL	05/25/2006	3,699		21,891		18,192			
S&P 400 INDEX OPTIONS PTP	27	05/25/2006	661.46	05/25/2005	WACHOVIA	823	SELL	05/25/2006	.327		1,339		1,012			
S&P 500 INDEX OPTIONS	12,197	05/25/2006	1190.01	05/25/2005	WACHOVIA	529,782	SELL	05/25/2006	210,461		735,866		525,405			
S&P 500 INDEX OPTIONS PTP	33	05/25/2006	1190.01	05/25/2005	WACHOVIA	1,748	SELL	05/25/2006	.694		2,735		2,040			
RUSSELL 2000 INDEX OPTIONS	18	06/01/2006	623.74	06/01/2005	BARCLAYS BANK	557	SELL	06/01/2006	.232		1,386		1,154			
RUSSELL 2000 INDEX OPTIONS PTP	45	06/01/2006	623.74	06/01/2005	BARCLAYS BANK	991	SELL	06/01/2006	.413		2,035		1,622			
S&P 500 INDEX OPTIONS	9,936	06/01/2006	1202.22	06/01/2005	BARCLAYS BANK	437,197	SELL	06/01/2006	182,066		538,266		356,200			
S&P 500 INDEX OPTIONS PTP	24	06/01/2006	1202.22	06/01/2005	BARCLAYS BANK	1,053	SELL	06/01/2006	.439		2,004		1,565			
S&P 500 INDEX OPTIONS	15,366	06/08/2006	1194.67	06/08/2005	BARCLAYS BANK	679,220	SELL	06/08/2006	295,879		903,828		607,949			
S&P 500 INDEX OPTIONS PTP	89	06/08/2006	1194.67	06/08/2005	BARCLAYS BANK	3,966	SELL	06/08/2006	1,728		5,630		3,903			
S&P 500 INDEX OPTIONS	15,993	06/15/2006	1206.58	06/15/2005	BARCLAYS BANK	696,615	SELL	06/15/2006	316,817		803,049		486,232			
S&P 500 INDEX OPTIONS PTP	27	06/15/2006	1206.58	06/15/2005	BARCLAYS BANK	1,238	SELL	06/15/2006	.563		1,339		776			
RUSSELL 2000 INDEX OPTIONS	348	06/22/2006	643.45	06/22/2005	BEAR STEARNS	11,666	SELL	06/22/2006	5,529		18,060		12,531			
RUSSELL 2000 INDEX OPTIONS PTP	76	06/22/2006	643.45	06/22/2005	BEAR STEARNS	1,736	SELL	06/22/2006	.823		3,389		2,566			
S&P 400 INDEX OPTIONS	453	06/22/2006	689.52	06/22/2005	BEAR STEARNS	14,930	SELL	06/22/2006	7,077		23,847		16,770			
S&P 400 INDEX OPTIONS PTP	219	06/22/2006	689.52	06/22/2005	BEAR STEARNS	5,617	SELL	06/22/2006	2,662		9,835		7,173			

E17.1

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A - SECTION 3**

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
S&P 500 INDEX OPTIONS	13,587	06/22/2006	1213.88	06/22/2005	BEAR STEARNS	582,203	SELL	06/22/2006	275,948		576,893		300,945			
S&P 500 INDEX OPTIONS PTP	18	06/22/2006	1213.88	06/22/2005	BEAR STEARNS	776	SELL	06/22/2006	368		571		203			
S&P 500 INDEX OPTIONS	11,954	06/29/2006	1199.85	06/29/2005	BARCLAYS BANK	520,652	SELL	06/29/2006	256,760		704,210		447,450			
S&P 500 INDEX OPTIONS PTP	224	06/29/2006	1199.85	06/29/2005	BARCLAYS BANK	10,482	SELL	06/29/2006	5,169		16,356		11,187			
S&P 500 INDEX OPTIONS	9,866	07/06/2006	1194.94	07/06/2005	BARCLAYS BANK	436,203	SELL	07/06/2006	223,480		654,116		430,636			
S&P 500 INDEX OPTIONS PTP	8	07/06/2006	1194.94	07/06/2005	BARCLAYS BANK	375	SELL	07/06/2006	192		633		441			
RUSSELL 2000 INDEX OPTIONS	231	07/13/2006	667.65	07/13/2005	BEAR STEARNS	7,989	SELL	07/13/2006	4,246		5,758		1,511			
RUSSELL 2000 INDEX OPTIONS PTP	295	07/13/2006	667.65	07/13/2005	BEAR STEARNS	7,169	SELL	07/13/2006	3,811		5,794		1,983			
S&P 400 INDEX OPTIONS	271	07/13/2006	707.63	07/13/2005	BEAR STEARNS	8,975	SELL	07/13/2006	4,770		8,799		4,029			
S&P 400 INDEX OPTIONS PTP	58	07/13/2006	707.63	07/13/2005	BEAR STEARNS	1,560	SELL	07/13/2006	829		1,467		638			
S&P 500 INDEX OPTIONS	12,236	07/13/2006	1223.29	07/13/2005	BEAR STEARNS	540,352	SELL	07/13/2006	287,201		354,660		67,460			
S&P 500 INDEX OPTIONS PTP	269	07/13/2006	1223.29	07/13/2005	BEAR STEARNS	12,768	SELL	07/13/2006	6,786		5,111		(1,675)			
S&P 500 INDEX OPTIONS	12,997	07/20/2006	1235.20	07/20/2005	WACHOVIA	563,491	SELL	07/20/2006	310,306		244,051		(66,255)			
RUSSELL 2000 INDEX OPTIONS	105	07/27/2006	674.88	07/27/2005	WACHOVIA	4,379	SELL	07/27/2006	2,496		2,484		(11)			
RUSSELL 2000 INDEX OPTIONS PTP	37	07/27/2006	674.88	07/27/2005	WACHOVIA	1,221	SELL	07/27/2006	696		400		(296)			
S&P 400 INDEX OPTIONS	377	07/27/2006	715.74	07/27/2005	WACHOVIA	14,112	SELL	07/27/2006	8,042		11,020		2,978			
S&P 400 INDEX OPTIONS PTP	16	07/27/2006	715.74	07/27/2005	WACHOVIA	560	SELL	07/27/2006	319		216		(103)			
S&P 500 INDEX OPTIONS	12,803	07/27/2006	1236.79	07/27/2005	WACHOVIA	565,296	SELL	07/27/2006	322,141		246,212		(75,929)			
S&P 500 INDEX OPTIONS PTP	46	07/27/2006	1236.79	07/27/2005	WACHOVIA	2,680	SELL	07/27/2006	1,527		1,215		(312)			
S&P 500 PATRIOT OPTIONS	27	07/27/2006	1236.79	07/27/2005	WACHOVIA	1,419	SELL	07/27/2006	809		519		(290)			
S&P 500 PATRIOT PTP OPTIONS	11	07/27/2006	1236.79	07/27/2005	WACHOVIA	561	SELL	07/27/2006	319		291		(29)			
S&P 500 INDEX OPTIONS	14,874	08/03/2006	1245.04	08/03/2005	WACHOVIA	679,638	SELL	08/03/2006	400,335		313,730		(86,605)			
RUSSELL 2000 INDEX OPTIONS	98	08/10/2006	660.16	08/10/2005	WACHOVIA	4,141	SELL	08/10/2006	2,518		4,363		1,845			
RUSSELL 2000 INDEX OPTIONS PTP	110	08/10/2006	660.16	08/10/2005	WACHOVIA	3,587	SELL	08/10/2006	2,182		2,872		690			
S&P 400 INDEX OPTIONS	96	08/10/2006	708.20	08/10/2005	WACHOVIA	3,705	SELL	08/10/2006	2,254		4,088		1,835			
S&P 400 INDEX OPTIONS PTP	110	08/10/2006	708.20	08/10/2005	WACHOVIA	3,864	SELL	08/10/2006	2,350		2,540		190			
S&P 500 INDEX OPTIONS	14,886	08/10/2006	1229.13	08/10/2005	WACHOVIA	704,428	SELL	08/10/2006	428,447		499,897		71,451			
S&P 500 INDEX OPTIONS PTP	83	08/10/2006	1229.13	08/10/2005	WACHOVIA	4,907	SELL	08/10/2006	2,985		3,542		558			
RUSSELL 2000 INDEX OPTIONS	89	08/17/2006	654.82	08/17/2005	LEHMAN BROTHERS	3,666	SELL	08/17/2006	2,300		3,970		1,670			
RUSSELL 2000 INDEX OPTIONS PTP	56	08/17/2006	654.82	08/17/2005	LEHMAN BROTHERS	1,320	SELL	08/17/2006	828		2,750		1,922			
S&P 400 INDEX OPTIONS	82	08/17/2006	703.27	08/17/2005	LEHMAN BROTHERS	2,745	SELL	08/17/2006	1,722		3,536		1,813			
S&P 500 INDEX OPTIONS	13,357	08/17/2006	1220.24	08/17/2005	LEHMAN BROTHERS	630,762	SELL	08/17/2006	395,738		541,115		145,377			
S&P 500 INDEX OPTIONS PTP	401	08/17/2006	1220.24	08/17/2005	LEHMAN BROTHERS	18,790	SELL	08/17/2006	11,789		30,973		19,185			
RUSSELL 2000 INDEX OPTIONS	125	08/24/2006	655.01	08/24/2005	LEHMAN BROTHERS	5,322	SELL	08/24/2006	3,441		6,010		2,569			
RUSSELL 2000 INDEX OPTIONS PTP	43	08/24/2006	655.01	08/24/2005	LEHMAN BROTHERS	986	SELL	08/24/2006	637		1,880		1,242			
S&P 400 INDEX OPTIONS	115	08/24/2006	702.36	08/24/2005	LEHMAN BROTHERS	3,877	SELL	08/24/2006	2,507		5,324		2,817			
S&P 400 INDEX OPTIONS PTP	34	08/24/2006	702.36	08/24/2005	LEHMAN BROTHERS	981	SELL	08/24/2006	635		1,142		507			
S&P 500 INDEX OPTIONS	12,467	08/24/2006	1209.59	08/24/2005	LEHMAN BROTHERS	573,038	SELL	08/24/2006	370,512		683,784		313,271			
S&P 500 INDEX OPTIONS PTP	171	08/24/2006	1209.59	08/24/2005	LEHMAN BROTHERS	8,087	SELL	08/24/2006	5,229		14,786		9,557			
RUSSELL 2000 INDEX OPTIONS	85	08/31/2006	666.51	08/31/2005	BEAR STEARNS	3,207	SELL	08/31/2006	2,135		3,734		1,599			
S&P 400 INDEX OPTIONS	104	08/31/2006	711.49	08/31/2005	BEAR STEARNS	3,500	SELL	08/31/2006	2,330		4,531		2,201			
S&P 500 INDEX OPTIONS	12,638	08/31/2006	1220.33	08/31/2005	BEAR STEARNS	603,021	SELL	08/31/2006	401,463		607,234		205,771			
S&P 500 PATRIOT OPTIONS	125	08/31/2006	1220.33	08/31/2005	BEAR STEARNS	5,461	SELL	08/31/2006	3,636		6,006		2,370			
RUSSELL 2000 INDEX OPTIONS	97	09/07/2006	677.32	09/07/2005	BEAR STEARNS	3,705	SELL	09/07/2006	2,538		2,869		331			
S&P 400 INDEX OPTIONS	106	09/07/2006	718.35	09/07/2005	BEAR STEARNS	3,594	SELL	09/07/2006	2,462		3,615		1,153			
S&P 500 INDEX OPTIONS	10,980	09/07/2006	1236.36	09/07/2005	BEAR STEARNS	518,574	SELL	09/07/2006	355,188		340,517		(14,671)			
S&P 500 INDEX OPTIONS PTP	74	09/07/2006	1236.36	09/07/2005	BEAR STEARNS	3,495	SELL	09/07/2006	2,394		4,267		1,873			
S&P 500 INDEX OPTIONS	15,011	09/14/2006	1227.16	09/14/2005	BARCLAYS BANK	716,573	SELL	09/14/2006	504,546		567,479		62,933			

E17.2



**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A - SECTION 3**

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
S&P 500 INDEX OPTIONS PTP	200	09/14/2006	1227.16	09/14/2005	BARCLAYS BANK	9,572	SELL	09/14/2006	6,740		17,824		11,084			
S&P 500 PATRIOT OPTIONS	223	09/14/2006	1227.16	09/14/2005	BARCLAYS BANK	9,879	SELL	09/14/2006	6,956		8,527		1,571			
RUSSELL 2000 INDEX OPTIONS	280	09/21/2006	649.94	09/21/2005	WACHOVIA	11,665	SELL	09/21/2006	8,437		15,152		6,714			
RUSSELL 2000 INDEX OPTIONS PTP	83	09/21/2006	649.94	09/21/2005	WACHOVIA	2,562	SELL	09/21/2006	1,853		4,046		2,193			
S&P 400 INDEX OPTIONS	343	09/21/2006	696.37	09/21/2005	WACHOVIA	13,639	SELL	09/21/2006	9,865		17,834		7,969			
S&P 400 INDEX OPTIONS PTP	60	09/21/2006	696.37	09/21/2005	WACHOVIA	1,976	SELL	09/21/2006	1,429		3,113		1,683			
S&P 500 INDEX OPTIONS	13,258	09/21/2006	1210.20	09/21/2005	WACHOVIA	651,420	SELL	09/21/2006	471,164		773,726		302,562			
S&P 500 INDEX OPTIONS PTP	106	09/21/2006	1210.20	09/21/2005	WACHOVIA	5,927	SELL	09/21/2006	4,287		9,621		5,334			
S&P 500 PATRIOT OPTIONS	27	09/21/2006	1210.20	09/21/2005	WACHOVIA	1,477	SELL	09/21/2006	1,068		1,582		513			
S&P 500 PATRIOT PTP OPTIONS	40	09/21/2006	1210.20	09/21/2005	WACHOVIA	1,961	SELL	09/21/2006	1,418		2,904		1,486			
S&P 500 INDEX OPTIONS	13,920	09/28/2006	1216.89	09/28/2005	BARCLAYS BANK	664,013	SELL	09/28/2006	493,007		819,401		326,394			
S&P 500 INDEX OPTIONS PTP	67	09/28/2006	1216.89	09/28/2005	BARCLAYS BANK	3,326	SELL	09/28/2006	2,470		6,115		3,645			
S&P 500 PATRIOT OPTIONS	96	09/28/2006	1216.89	09/28/2005	BARCLAYS BANK	4,311	SELL	09/28/2006	3,201		5,802		2,601			
S&P 500 INDEX OPTIONS	13,325	10/05/2006	1196.39	10/05/2005	BANK OF AMERICA LEHMAN	640,865	SELL	10/05/2006	488,111		1,177,863		689,753			
S&P 500 INDEX OPTIONS	13,011	10/12/2006	1177.68	10/12/2005	BROTHERS	660,412	SELL	10/12/2006	515,664		1,315,835		800,171			
RUSSELL 2000 INDEX OPTIONS	551	10/19/2006	638.28	10/19/2005	WACHOVIA	23,141	SELL	10/19/2006	18,513		44,340		25,827			
RUSSELL 2000 INDEX OPTIONS PTP	95	10/19/2006	638.28	10/19/2005	WACHOVIA	3,026	SELL	10/19/2006	2,421		4,548		2,127			
S&P 400 INDEX OPTIONS	622	10/19/2006	685.16	10/19/2005	WACHOVIA	25,059	SELL	10/19/2006	20,047		46,541		26,494			
S&P 400 INDEX OPTIONS PTP	130	10/19/2006	685.16	10/19/2005	WACHOVIA	4,427	SELL	10/19/2006	3,541		6,680		3,139			
S&P 500 INDEX OPTIONS	14,842	10/19/2006	1195.76	10/19/2005	WACHOVIA	738,295	SELL	10/19/2006	590,636		1,358,674		768,038			
S&P 500 INDEX OPTIONS PTP	327	10/19/2006	1195.76	10/19/2005	WACHOVIA	18,886	SELL	10/19/2006	15,109		29,326		14,217			
S&P 500 PATRIOT OPTIONS	118	10/19/2006	1195.76	10/19/2005	WACHOVIA	6,575	SELL	10/19/2006	5,260		10,847		5,587			
S&P 500 PATRIOT PTP OPTIONS	41	10/19/2006	1195.76	10/19/2005	WACHOVIA	2,054	SELL	10/19/2006	1,643		2,942		1,298			
RUSSELL 2000 INDEX OPTIONS	86	10/26/2006	638.41	10/26/2005	BEAR STEARNS	3,322	SELL	10/26/2006	2,721		7,315		4,594			
S&P 400 INDEX OPTIONS	93	10/26/2006	690.41	10/26/2005	BEAR STEARNS	3,088	SELL	10/26/2006	2,530		6,827		4,297			
S&P 500 INDEX OPTIONS	13,254	10/26/2006	1191.38	10/26/2005	BEAR STEARNS	658,465	SELL	10/26/2006	539,400		1,346,087		806,686			
S&P 500 INDEX OPTIONS PTP	46	10/26/2006	1191.38	10/26/2005	BEAR STEARNS	2,181	SELL	10/26/2006	1,787		4,110		2,323			
S&P 500 PATRIOT OPTIONS	31	10/26/2006	1191.38	10/26/2005	BEAR STEARNS	1,392	SELL	10/26/2006	1,141		3,182		2,041			
RUSSELL 2000 INDEX OPTIONS	74	11/02/2006	657.05	11/02/2005	BEAR STEARNS	2,932	SELL	11/02/2006	2,458		5,105		2,647			
RUSSELL 2000 INDEX OPTIONS PTP	110	11/02/2006	657.05	11/02/2005	BEAR STEARNS	2,877	SELL	11/02/2006	2,412		5,421		3,009			
S&P 400 EDGE OPTIONS PTP	76	11/02/2006	712.78	11/02/2005	BEAR STEARNS	2,156	SELL	11/02/2006	1,808		4,063		2,255			
S&P 400 INDEX OPTIONS	59	11/02/2006	712.78	11/02/2005	BEAR STEARNS	2,153	SELL	11/02/2006	1,805		3,193		1,388			
S&P 400 INDEX OPTIONS PTP	80	11/02/2006	712.78	11/02/2005	BEAR STEARNS	2,269	SELL	11/02/2006	1,903		4,277		2,374			
S&P 500 EDGE OPTIONS PTP	55	11/02/2006	1214.76	11/02/2005	BEAR STEARNS	2,646	SELL	11/02/2006	2,218		5,011		2,793			
S&P 500 INDEX OPTIONS	12,992	11/02/2006	1214.76	11/02/2005	BEAR STEARNS	642,334	SELL	11/02/2006	538,504		1,068,192		529,688			
S&P 500 INDEX OPTIONS PTP	77	11/02/2006	1214.76	11/02/2005	BEAR STEARNS	3,704	SELL	11/02/2006	3,105		7,015		3,910			
S&P 500 PATRIOT OPTIONS	33	11/02/2006	1214.76	11/02/2005	BEAR STEARNS	1,487	SELL	11/02/2006	1,247		2,713		1,466			
S&P 500 INDEX OPTIONS	11,822	11/09/2006	1220.65	11/09/2005	FIRST BOSTON	570,006	SELL	11/09/2006	488,800		860,632		371,832			
DOW EDGE OPTIONS	7	11/16/2006	10674.76	11/16/2005	BEAR STEARNS	3,123	SELL	11/16/2006	2,738		4,432		1,694			
DOW EDGE OPTIONS PTP	11	11/16/2006	10674.76	11/16/2005	BEAR STEARNS	4,568	SELL	11/16/2006	4,005		8,807		4,802			
RUSSELL 2000 EDGE OPTIONS PTP	5	11/16/2006	654.64	11/16/2005	BEAR STEARNS	136	SELL	11/16/2006	119		245		127			
RUSSELL 2000 INDEX OPTIONS	259	11/16/2006	654.64	11/16/2005	BEAR STEARNS	9,834	SELL	11/16/2006	8,622		18,807		10,185			
RUSSELL 2000 INDEX OPTIONS PTP	108	11/16/2006	654.64	11/16/2005	BEAR STEARNS	2,927	SELL	11/16/2006	2,566		5,303		2,736			
S&P 400 EDGE OPTIONS PTP	20	11/16/2006	716.88	11/16/2005	BEAR STEARNS	574	SELL	11/16/2006	503		1,075		573			
S&P 400 INDEX OPTIONS	408	11/16/2006	716.88	11/16/2005	BEAR STEARNS	14,888	SELL	11/16/2006	13,052		20,283		7,231			
S&P 400 INDEX OPTIONS PTP	105	11/16/2006	716.88	11/16/2005	BEAR STEARNS	3,011	SELL	11/16/2006	2,640		5,645		3,006			
S&P 500 EDGE OPTIONS PTP	9	11/16/2006	1231.21	11/16/2005	BEAR STEARNS	445	SELL	11/16/2006	391		831		441			
S&P 500 INDEX OPTIONS	12,307	11/16/2006	1231.21	11/16/2005	BEAR STEARNS	589,433	SELL	11/16/2006	516,763		840,260		323,498			
S&P 500 INDEX OPTIONS PTP	89	11/16/2006	1231.21	11/16/2005	BEAR STEARNS	4,405	SELL	11/16/2006	3,862		8,218		4,356			
S&P 500 PATRIOT OPTIONS	99	11/16/2006	1231.21	11/16/2005	BEAR STEARNS	5,936	SELL	11/16/2006	5,204		6,832		1,628			
S&P 500 PATRIOT PTP OPTIONS	61	11/16/2006	1231.21	11/16/2005	BEAR STEARNS	2,501	SELL	11/16/2006	2,193		4,506		2,314			
S&P 500 INDEX OPTIONS	182	11/22/2006	1265.61	11/23/2005	BARCLAYS BANK	9,352	SELL	11/22/2006	8,378		17,276		8,897			
S&P 500 PATRIOT OPTIONS	306	11/22/2006	1265.61	11/23/2005	BARCLAYS BANK	13,864	SELL	11/22/2006	12,421		9,643		(2,778)			
S&P 500 PATRIOT PTP OPTIONS	151	11/22/2006	1265.61	11/23/2005	BARCLAYS BANK	6,555	SELL	11/22/2006	5,873		11,466		5,594			
S&P 500 INDEX OPTIONS	11,784	11/23/2006	1265.61	11/23/2005	BARCLAYS BANK	557,782	SELL	11/23/2006	499,711		399,861		(99,851)			
RUSSELL 2000 INDEX OPTIONS	379	11/30/2006	677.29	11/30/2005	WACHOVIA	15,530	SELL	11/30/2006	14,211		21,248		7,037			

E17.3

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART A - SECTION 3**

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
RUSSELL 2000 INDEX OPTIONS PTP.....	301	11/30/2006	677.29	11/30/2005	WACHOVIA	10,030	SELL	11/30/2006	9,178		15,290		6,112			
S&P 400 INDEX OPTIONS.....	351	11/30/2006	733.66	11/30/2005	WACHOVIA	14,936	SELL	11/30/2006	13,667		12,804		(863)			
S&P 400 INDEX OPTIONS PTP.....	126	11/30/2006	733.66	11/30/2005	WACHOVIA	4,511	SELL	11/30/2006	4,128		6,933		2,805			
S&P 500 INDEX OPTIONS.....	8,710	11/30/2006	1249.48	11/30/2005	WACHOVIA	433,142	SELL	11/30/2006	396,355		476,604		80,249			
S&P 500 INDEX OPTIONS PTP.....	227	11/30/2006	1249.48	11/30/2005	WACHOVIA	13,813	SELL	11/30/2006	12,640		21,272		8,633			
S&P 500 PATRIOT OPTIONS.....	8	11/30/2006	1249.48	11/30/2005	WACHOVIA	446	SELL	11/30/2006	408		439		31			
S&P 500 PATRIOT PTP OPTIONS.....	5	11/30/2006	1249.48	11/30/2005	WACHOVIA	264	SELL	11/30/2006	242		375		133			
S&P 500 INDEX OPTIONS.....	11,816	12/07/2006	1257.37	12/07/2005	BARCLAYS BANK	595,769	SELL	12/07/2006	556,595		575,774		19,179			
S&P 500 INDEX OPTIONS PTP.....	61	12/07/2006	1257.37	12/07/2005	BARCLAYS BANK	3,145	SELL	12/07/2006	2,938		5,752		2,815			
S&P 500 PATRIOT OPTIONS.....	74	12/07/2006	1257.37	12/07/2005	BARCLAYS BANK	3,517	SELL	12/07/2006	3,286		3,577		291			
S&P 500 PATRIOT PTP OPTIONS.....	11	12/07/2006	1257.37	12/07/2005	BARCLAYS BANK	477	SELL	12/07/2006	446		830		384			
S&P 500 INDEX OPTIONS.....	10,850	12/14/2006	1272.74	12/14/2005	AMERICA	535,798	SELL	12/14/2006	510,843		362,914		(147,929)			
RUSSELL 2000 INDEX OPTIONS.....	381	12/21/2006	679.74	12/21/2005	WACHOVIA BANK	17,041	SELL	12/20/2006	16,574		20,242		3,668			
RUSSELL 2000 INDEX OPTIONS PTP.....	308	12/21/2006	679.74	12/21/2005	WACHOVIA BANK	10,677	SELL	12/20/2006	10,385		15,702		5,317			
S&P 400 EDGE OPTIONS PTP.....	16	12/21/2006	741.24	12/21/2005	WACHOVIA BANK	600	SELL	12/20/2006	584		889		306			
S&P 400 INDEX OPTIONS.....	454	12/21/2006	741.24	12/21/2005	WACHOVIA BANK	19,922	SELL	12/20/2006	19,376		12,150		(7,226)			
S&P 400 INDEX OPTIONS PTP.....	86	12/21/2006	741.24	12/21/2005	WACHOVIA BANK	3,226	SELL	12/20/2006	3,137		4,781		1,644			
S&P 500 INDEX OPTIONS.....	11,978	12/21/2006	1262.79	12/21/2005	WACHOVIA BANK	602,002	SELL	12/20/2006	585,509		569,084		(16,425)			
S&P 500 INDEX OPTIONS PTP.....	192	12/21/2006	1262.79	12/21/2005	WACHOVIA BANK	11,905	SELL	12/20/2006	11,578		18,184		6,606			
S&P 500 PATRIOT OPTIONS.....	159	12/21/2006	1262.79	12/21/2005	WACHOVIA BANK	9,256	SELL	12/21/2006	9,003		7,478		(1,525)			
S&P 500 PATRIOT PTP OPTIONS.....	17	12/21/2006	1262.79	12/21/2005	WACHOVIA BANK	915	SELL	12/20/2006	889		1,288		399			
S&P 500 INDEX OPTIONS.....	8,819	12/28/2006	1258.17	12/28/2005	CREDIT SUISSE FIRST BOSTON	437,175	SELL	12/27/2006	433,581		504,418		70,836			
0199999 - Subtotal - Call Options - Hedging Transactions						30,860,423	XXX	XXX	16,006,329	XXX	35,769,193		19,762,864			
0499999 - Subtotal - Call Options						30,860,423	XXX	XXX	16,006,329	XXX	35,769,193		19,762,864			
2599999 - Subtotal - Hedging Transactions						30,860,423	XXX	XXX	16,006,329	XXX	35,769,193		19,762,864			
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals						30,860,423	XXX	XXX	16,006,329	XXX	35,769,193		19,762,864			

**SCHEDULE DB - PART B - SECTION 1**

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
<b>NONE</b>													
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

E17.4

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART B- SECTION 2**

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/Purchase	6 Exchange or Counterparty	7 Consideration Received
<b>NONE</b>						
2599999 - Subtotal - Hedging Transactions						
2699999 - Subtotal - Income Generation Transactions						
2799999 - Subtotal - Other Derivative Transactions						
9999999 - Totals						

**SCHEDULE DB - PART B - SECTION 3**

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	9 Termination Date	10 Book Value	11 *	12 Consideration Paid on Terminations	13 Increase/(Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/Miscellaneous Income	
													14 Recognized	15 Used to Adjust Basis	16 Deferred		
<b>NONE</b>																	
2599999 - Subtotal - Hedging Transactions							XXX	XXX	XXX								
2699999 - Subtotal - Income Generation Transactions							XXX	XXX	XXX								
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX	XXX								
9999999 - Totals							XXX	XXX	XXX								

E18

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART C - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
NATIONAL CITY CORP BUY CDS.....	(2,000,000)	12/20/2010	DEFAULT	11/03/2005	CREDIT SUISSE FIRST BOSTON				9,529	9,529			(5,069)	(19,931)
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	9,529	9,529			(5,069)	(19,931)
DIAMOND OFFSHORE DRILLING INC SELL CDS.....	2,500,000	09/20/2011	DEFAULT	06/21/2006	CREDIT SUISSE FIRST BOSTON				11,990	11,990			4,424	27,166
VIACOM INC SELL CDS.....	3,500,000	12/20/2011	DEFAULT	10/04/2006	BANK OF AMERICA				10,231	10,231			4,941	39,024
MEXICO GOVT INTL BOND SELL CDS.....	6,000,000	12/20/2011	DEFAULT	12/20/2006	JP MORGAN CHASE				1,061	1,061				66,898
WISCONSIN ENERGY CORP SELL CDS.....	3,000,000	12/20/2013	DEFAULT	09/26/2006	GOLDMAN SACHS				22,237	22,237			2,338	39,616
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX	45,519	45,519			11,702	172,705
0899999 - Subtotal - Swaps								XXX	55,048	55,048			6,633	152,773
US TREASURY NOTE 912828F08.....	3,257,000	03/01/2007	N/A	09/07/2006	MERRILL LYNCH	(74,579)	(74,579)		(100,951)	(100,951)				6,648
1199999 - Subtotal - Forwards - Other Derivative Transactions						(74,579)	(74,579)	XXX	(100,951)	(100,951)				6,648
1299999 - Subtotal - Forwards						(74,579)	(74,579)	XXX	(100,951)	(100,951)				6,648
2599999 - Subtotal - Hedging Transactions								XXX	9,529	9,529			(5,069)	(19,931)
2799999 - Subtotal - Other Derivative Transactions						(74,579)	(74,579)	XXX	(55,432)	(55,432)			11,702	179,353
9999999 - Totals						(74,579)	(74,579)	XXX	(45,903)	(45,903)			6,633	159,421

**SCHEDULE DB - PART C- SECTION 2**

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)
UST INC BUY CDS.....	(7,000,000)	06/20/2010	DEFAULT	04/19/2006	BEAR STEARNS	0
0599999 - Subtotal - Swaps - Hedging Transactions						0
DIAMOND OFFSHORE DRILLING INC SELL CDS.....	2,500,000	09/20/2011	DEFAULT	06/21/2006	CREDIT SUISSE FIRST BOSTON	0
CENTEX CORP SELL CDS.....	2,000,000	09/20/2011	DEFAULT	08/22/2006	LEHMAN BROTHERS	0
VIACOM INC SELL CDS.....	3,500,000	12/20/2011	DEFAULT	10/04/2006	BANK OF AMERICA	0
MEXICO GOVT INTL BOND SELL CDS.....	6,000,000	12/20/2011	DEFAULT	12/20/2006	JP MORGAN CHASE	0
WISCONSIN ENERGY CORP SELL CDS.....	3,000,000	12/20/2013	DEFAULT	09/26/2006	GOLDMAN SACHS	0
0799999 - Subtotal - Swaps - Other Derivative Transactions						0
0899999 - Subtotal - Swaps						0
US TREASURY NOTE 912828E6.....	2,741,000	04/03/2006	N/A	01/03/2006	MERRILL LYNCH	20,652
US TREASURY NOTE 912828E6.....	5,550,000	04/17/2006	N/A	01/17/2006	MERRILL LYNCH	42,564
US TREASURY NOTE 912828E6.....	1,609,000	04/17/2006	N/A	01/17/2006	MERRILL LYNCH	9,826
US TREASURY NOTE 912828E6.....	1,926,000	05/22/2006	N/A	02/22/2006	MERRILL LYNCH	17,044
US TREASURY NOTE 912828E8.....	5,673,000	06/06/2006	N/A	03/16/2006	MERRILL LYNCH	27,596
US TREASURY NOTE 912828E4.....	7,429,000	05/09/2006	N/A	03/17/2006	MERRILL LYNCH	38,710
US TREASURY NOTE 912828E6.....	4,921,000	04/21/2006	N/A	03/29/2006	MERRILL LYNCH	37,366
US TREASURY NOTE 912828E6.....	4,737,000	05/22/2006	N/A	04/21/2006	MERRILL LYNCH	36,934
US TREASURY NOTE 912828FF2.....	4,150,000	06/20/2006	N/A	05/22/2006	MERRILL LYNCH	37,525
US TREASURY NOTE 912828FF2.....	3,185,000	08/03/2006	N/A	06/12/2006	COUNTRYWIDE FUNDING	6,545
US TREASURY NOTE 912828FF2.....	3,711,000	07/12/2006	N/A	06/13/2006	MERRILL LYNCH	26,181
US TREASURY NOTE 912828FF2.....	3,418,000	08/11/2006	N/A	07/12/2006	MERRILL LYNCH	24,253
US TREASURY NOTE 912828FF2.....	3,164,000	09/11/2006	N/A	08/11/2006	MERRILL LYNCH	23,762
US TREASURY NOTE 912828F08.....	3,257,000	03/01/2007	N/A	09/07/2006	MERRILL LYNCH	(74,579)
US TREASURY NOTE 912828FF2.....	2,773,000	10/11/2006	N/A	09/11/2006	MERRILL LYNCH	(101,519)
1199999 - Subtotal - Forwards - Other Derivative Transactions						172,860
1299999 - Subtotal - Forwards						172,860
2599999 - Subtotal - Hedging Transactions						0
2799999 - Subtotal - Other Derivative Transactions						172,860
9999999 - Totals						172,860

E19

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART C - SECTION 3**

Showing all Collar, Swap and Forwards Terminated During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/Miscellaneous Income	
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred		
GOLDMAN SACHS GRP BUY CDS.....	(2,875,000)	09/20/2012...	DEFAULT.....	08/23/2005...	LEHMAN BROTHERS BARCLAYS BANK		SELL.....	03/31/2006...			(20,458)		(20,458)			(2,904)	
NEW CINGULAR WIRELESS SERVICES BUY CDS.....	(4,600,000)	09/20/2010...	DEFAULT.....	08/17/2005...			SELL.....	01/25/2006...			(9,628)		(9,628)			(920)	
UST INC BUY CDS.....	(7,000,000)	06/20/2010...	DEFAULT.....	04/19/2006...	BEAR STEARNS		SELL.....	04/28/2006...			(15,630)		(15,630)			(560)	
0599999 - Subtotal - Swaps - Hedging Transactions													(45,716)			(4,384)	
CENTEX CORP SELL CDS.....	2,000,000	09/20/2011...	DEFAULT.....	08/22/2006...	LEHMAN BROTHERS		SELL.....	12/27/2006...			14,266		14,266			4,067	
0799999 - Subtotal - Swaps - Other Derivative Transactions													14,266			4,067	
0899999 - Subtotal - Swaps													(31,450)			(317)	
US TREASURY NOTE 912828EN6.....	2,741,000	04/03/2006...	N/A.....	01/03/2006...	MERRILL LYNCH	20,652	MATURITY.....	04/03/2006...	20,652		133,329		112,677				
US TREASURY NOTE 912828EN6.....	5,550,000	04/17/2006...	N/A.....	01/17/2006...	MERRILL LYNCH	42,564	SELL.....	04/17/2006...	42,564		222,212		179,648				
US TREASURY NOTE 912828EN6.....	1,609,000	04/17/2006...	N/A.....	01/17/2006...	MERRILL LYNCH	9,826	MATURITY.....	04/17/2006...	9,826		91,885		82,059				
US TREASURY NOTE 912828EW6.....	1,926,000	05/22/2006...	N/A.....	02/22/2006...	MERRILL LYNCH	17,044	MATURITY.....	05/22/2006...	17,044		82,034		64,990				
US TREASURY NOTE 912828EV8.....	5,673,000	06/06/2006...	N/A.....	03/16/2006...	MERRILL LYNCH	27,596	MATURITY.....	06/06/2006...	27,596		74,597		47,001				
US TREASURY NOTE 912828EX4.....	7,429,000	05/09/2006...	N/A.....	03/17/2006...	MERRILL LYNCH	38,710	MATURITY.....	05/09/2006...	38,710		158,122		119,413				
US TREASURY NOTE 912828EN6.....	4,921,000	04/21/2006...	N/A.....	03/29/2006...	MERRILL LYNCH	37,366	MATURITY.....	04/21/2006...	37,366		116,037		78,671				
US TREASURY NOTE 912828EW6.....	4,737,000	05/22/2006...	N/A.....	04/21/2006...	MERRILL LYNCH	36,934	MATURITY.....	05/22/2006...	36,934		24,956		(11,978)				
US TREASURY NOTE 912828FF2.....	4,150,000	06/20/2006...	N/A.....	05/22/2006...	MERRILL LYNCH COUNTRYWIDE	37,525	SELL.....	06/20/2006...	37,525		27,644		(9,881)				
US TREASURY NOTE 912828FF2.....	3,185,000	08/03/2006...	N/A.....	06/12/2006...	FUNDING	6,545	MATURITY.....	08/03/2006...	6,545		(674)		(7,219)				
US TREASURY NOTE 912828FF2.....	3,711,000	07/12/2006...	N/A.....	06/13/2006...	MERRILL LYNCH	26,181	MATURITY.....	07/12/2006...	26,181		67,551		41,370				
US TREASURY NOTE 912828FF2.....	3,418,000	08/11/2006...	N/A.....	07/12/2006...	MERRILL LYNCH	24,253	MATURITY.....	08/11/2006...	24,253		(17,424)		(41,677)				
US TREASURY NOTE 912828FF2.....	3,164,000	09/11/2006...	N/A.....	08/11/2006...	MERRILL LYNCH	23,762	MATURITY.....	09/11/2006...	23,762		(15,854)		(39,617)				
US TREASURY NOTE 912828FF2.....	2,773,000	10/11/2006...	N/A.....	09/11/2006...	MERRILL LYNCH	(101,519)	MATURITY.....	10/11/2006...	(101,519)		(118,775)		(17,256)				
1199999 - Subtotal - Forwards - Other Derivative Transactions						247,439	XXX	XXX	247,439	XXX	845,640		598,201				
1299999 - Subtotal - Forwards						247,439	XXX	XXX	247,439	XXX	845,640		598,201				
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX	(45,716)					(4,384)	
2799999 - Subtotal - Other Derivative Transactions						247,439	XXX	XXX	247,439	XXX	859,907		612,467			4,067	
9999999 - Totals						247,439	XXX	XXX	247,439	XXX	814,191		566,751			(317)	

**SCHEDULE DB - PART D - SECTION 1**

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information			13 Potential Exposure
									10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	
S&P 500 FULL FUTR MAR 07.....	10	03/15/2007.....	3,556,488	3,571,000	14,512	12/22/2006.....	CBT.....	657,886	14,512			157,500
Unallocated cash deposits												
0199999 - Subtotal - Long Futures - Hedging Transactions			3,556,488	3,571,000	14,512	XXX	XXX	657,886	14,512			157,500
0499999 - Subtotal - Long Futures			3,556,488	3,571,000	14,512	XXX	XXX	657,886	14,512			157,500
2599999 - Subtotal - Hedging Transactions			3,556,488	3,571,000	14,512	XXX	XXX	657,886	14,512			157,500
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			3,556,488	3,571,000	14,512	XXX	XXX	657,886	14,512			157,500

E20

**ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY**

**SCHEDULE DB - PART D - SECTION 2**

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
S&P 500 FULL FUTR MAR 06.....	19	.03/17/2006	6,041,720	03/07/2006	CME	
S&P 500 FULL FUTR MAR 07.....	12	.03/15/2007	4,267,723	12/22/2006	CBT	
S&P 500 FULL FUTR JUN 06.....	78	.06/15/2006	24,993,340	03/13/2006	CME	
S&P 500 FULL FUTR SEPT 06.....	87	.09/15/2006	27,378,448	06/09/2006	CME	
S&P 500 FULL FUTR DEC 06.....	29	.12/15/2006	9,533,283	09/11/2006	CME	
0199999 - Subtotal - Long Futures - Hedging Transactions			72,214,514	XXX	XXX	
0499999 - Subtotal - Long Futures			72,214,514	XXX	XXX	
2599999 - Subtotal - Hedging Transactions			72,214,514	XXX	XXX	
2799999 - Subtotal - Other Derivative Transactions				XXX	XXX	
9999999 - Totals			72,214,514	XXX	XXX	

**SCHEDULE DB - PART D - SECTION 3**

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Termination Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Net Reduction to Cash Deposits	10 Termination Date	Variation Margin Information		
										11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
S&P 500 FULL FUTR MAR 06.....	63	.03/17/2006	19,949,525	20,229,575	280,050	12/09/2005	CME		03/13/2006	280,050		
S&P 500 FULL FUTR MAR 07.....	2	.03/15/2007	711,175	718,975	7,800	12/11/2006	CBT		12/27/2006	7,800		
S&P 500 FULL FUTR JUN 06.....	78	.06/15/2006	24,992,950	24,808,100	(184,850)	03/13/2006	CME		06/09/2006	(184,850)		
S&P 500 FULL FUTR SEPT 06.....	87	.09/15/2006	27,378,013	27,902,800	524,788	06/09/2006	CME		09/11/2006	524,788		
S&P 500 FULL FUTR DEC 06.....	29	.12/15/2006	9,533,138	10,062,675	529,538	09/11/2006	CME		12/11/2006	529,538		
Net Reduction to Cash Deposits with Bear Stearns								808,565				
0199999 - Subtotal - Long Futures - Hedging Transactions			82,564,801	83,722,125	1,157,326	XXX	XXX	808,565	XXX	1,157,326		
0499999 - Subtotal - Long Futures			82,564,801	83,722,125	1,157,326	XXX	XXX	808,565	XXX	1,157,326		
2599999 - Subtotal - Hedging Transactions			82,564,801	83,722,125	1,157,326	XXX	XXX	808,565	XXX	1,157,326		
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX		XXX			
9999999 - Totals			82,564,801	83,722,125	1,157,326	XXX	XXX	808,565	XXX	1,157,326		

E21









ANNUAL STATEMENT FOR THE YEAR 2006 OF THE CONSECO INSURANCE COMPANY

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits with the State of Domicile For The Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL	B	LIFE INSURANCE			104,383	132,625
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR	B	LIFE INSURANCE			109,670	110,223
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL	B	LIFE INSURANCE			2,829,411	2,875,674
11. Georgia	GA	B	LIFE INSURANCE			147,683	161,886
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL	B	LIFE INSURANCE	1,586,170	1,616,000		
15. Indiana	IN						
16. Iowa	IA	B	LIFE INSURANCE			5,203,633	5,314,543
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA	B	LIFE INSURANCE			130,020	140,193
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM	B	LIFE INSURANCE			115,423	115,656
33. New York	NY						
34. North Carolina	NC	B	LIFE INSURANCE			463,328	524,780
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI	B	LIFE INSURANCE			35,129	35,200
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN	B	LIFE INSURANCE			200,569	199,531
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA	B	LIFE INSURANCE			520,988	540,432
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU	C	LIFE INSURANCE			50,000	50,000
54. Puerto Rico	PR	B	LIFE INSURANCE			1,120,262	1,104,660
55. US Virgin Islands	VI	B	LIFE INSURANCE			559,945	571,969
56. Northern Mariana Islands	MP						
57. Canada	CN						
58. Aggregate Other Alien	OT	XXX	XXX				
59. Total	XXX	XXX		1,586,170	1,616,000	11,590,444	11,877,372
<b>DETAILS OF WRITE-INS</b>							
5801.							
5802.							
5803.							
5898.							
5899.							
Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX					
Totals (Lines 5801 through 5803 + 5898)(Line 58 above)	XXX	XXX					