



LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2005
OF THE CONDITION AND AFFAIRS OF THE
CONSECO LIFE INSURANCE COMPANY OF NEW YORK

NAIC Group Code 0233 0233 NAIC Company Code 68560 Employer's ID Number 11-2857098
Organized under the Laws of New York, State of Domicile or Port of Entry New York
Country of Domicile United States of America
Incorporated/Organized 04/29/1987 Commenced Business 07/13/1987
Statutory Home Office 350 Jericho Turnpike, Suite 304, Jericho, NY 11753
Main Administrative Office 11815 North Pennsylvania Street, Carmel, IN 46032 317-817-6100
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OFFICERS

Michael John Dubes # President Alexis Mandell Berg Secretary
Daniel Joseph Murphy Treasurer Mark Edward Alberts # Actuary

OTHER OFFICERS

Eugene Martin Bullis Executive Vice President Eric Ronald Johnson # Executive Vice President
Ronald Frank Ruhl Executive Vice President David Joseph Barra # Senior Vice President
Robert Eugene Burkett, Jr. Senior Vice President William Thomas Devanney, Jr. Senior Vice President
Karl William Kindig Senior Vice President Kenneth Lowell Short, Jr. Senior Vice President
Matthew Joseph Zimpfer # Senior Vice President Susan Carol Billman Vice President
James Mark Crafton Vice President Karen Marie Henneberg Vice President
David DeJong Humm Vice President

DIRECTORS OR TRUSTEES

Eugene Martin Bullis Steven Martin DePerrior Richard Irwin Dick Michael John Dubes #
Andrew William Hubregsen Scott Richard Perry # Ronald Frank Ruhl John Michael Squarok
Ian Frederick Wismann

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.

Kenneth Lowell Short, Jr.
Senior Vice President

Karl William Kindig
Assistant Secretary

James Mark Crafton
Vice President, Financial Reporting

Subscribed and sworn to before me this
25th day of February, 2006

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

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

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

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).....	161,497,041		161,497,041	141,023,178
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	6,836,893		6,836,893	6,609,040
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 (less \$ ..... encumbrances).....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				
4.3 Properties held for sale (less \$ ..... encumbrances) .....				
5. Cash (\$ ..... (804,210) , Schedule E, Part 1), cash equivalents (\$ ..... 2,999,305 , Schedule E, Part 2) and short-term investments (\$ ..... 2,917,000 , Schedule DA).....	5,112,095		5,112,095	12,609,662
6. Contract loans, (including \$ ..... premium notes)	2,210,143		2,210,143	2,040,308
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) .....	175,656,172		175,656,172	162,282,188
11. Title plants less \$ ..... charged off (for Title insurers only).....				
12. Investment income due and accrued .....	1,772,156		1,772,156	1,717,096
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection .....	240,373		240,373	252,378
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premium).....	2,861,578		2,861,578	2,916,359
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 .....	17,757		17,757	125,733
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.....	11,684,316	10,806,215	878,101	659,239
17. Guaranty funds receivable or on deposit .....				
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 .....	159,070		159,070	4,711
22. Health care (\$ ..... ) and other amounts receivable.....	151,425	151,425		
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).....	192,542,846	10,957,640	181,585,207	167,957,704
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
26. Total (Lines 24 and 25)	192,542,846	10,957,640	181,585,207	167,957,704
<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 thru 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 thru 2303 plus 2398)(Line 23 above)				

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ .....72,837,206 (Exh. 5, Line 9999999) less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	72,837,206	74,992,257
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including \$ ..... Modco Reserve) .....	87,434,968	74,744,201
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... Modco Reserve) .....	158,634	203,171
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) .....	1,675,505	2,054,764
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) .....	141,237	136,065
5. Policyholders' dividends \$ ..... and coupons \$ ..... due and unpaid (Exhibit 4, Line 10) .....		
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....		
6.2 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 \$ .....816,594 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14) .....	1,109,344	1,143,259
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 \$ ..... ceded .....		
9.4 Interest maintenance reserve (IMR Line 6) .....	2,129,257	1,942,367
10. Commissions to agents due or accrued-life contracts and annuity contracts \$ .....19 accident and health \$ .....19,543 and deposit-type contract funds \$ .....	19,562	21,446
11. Commissions and expense allowances payable on reinsurance assumed .....		23,869
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6) .....		
13. Transfers to Separate Accounts due or accrued (net) (Including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) .....	(12,530)	160,578
15.1 Current federal and foreign income taxes including \$ ..... on realized capital gains (losses) .....	506,031	988,372
15.2 Net deferred tax liability .....		
16. Unearned investment income .....		
17. Amounts withheld or retained by company as agent or trustee .....	(27,520)	25,747
18. Amounts held for agents' account, including \$ .....143,509 agents' credit balances .....	143,509	181,288
19. Remittances and items not allocated .....	216,526	111,979
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) .....	480,771	415,836
24.2 Reinsurance in unauthorized companies .....		
24.3 Funds held under reinsurance treaties with unauthorized reinsurers .....		
24.4 Payable to parent, subsidiaries and affiliates .....	501,478	1,450,313
24.5 Drafts outstanding .....		
24.6 Liability for amounts held under uninsured accident and health 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 .....	303,480	228,303
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25) .....	167,617,458	158,823,815
27. From Separate Accounts Statement .....		
28. Total Liabilities (Lines 26 and 27) .....	167,617,458	158,823,815
29. Common capital stock .....	2,000,000	2,000,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .....	29,253,047	22,253,047
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	(17,285,299)	(15,119,158)
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) .....	11,967,748	7,133,889
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....	13,967,748	9,133,889
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3) .....	181,585,207	167,957,704
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed funds .....	303,480	228,303
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....	303,480	228,303
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) .....		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....		

**SUMMARY OF OPERATIONS**

(Excluding Unrealized Capital Gains and Losses)

	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)	25,120,607	25,739,648
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	9,467,011	8,628,033
4. Amortization of interest maintenance reserve (IMR) (Line 5)	516,806	450,603
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)		
7. Reserve adjustments on reinsurance ceded		
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income		
9. Total (Lines 1 to 8.3)	35,104,424	34,818,284
10. Death benefits	8,973,853	9,536,440
11. Matured endowments (excluding guaranteed annual pure endowments)	34,725	27,467
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	959,993	929,907
13. Disability benefits and benefits under accident and health contracts	6,554,002	5,766,234
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	3,652,898	2,909,331
16. Group conversions		
17. Interest and adjustments on contracts or deposit-type contract funds	92,499	99,817
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	10,535,716	16,789,408
20. Totals (Lines 10 to 19)	30,803,687	36,058,604
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,447,125	1,501,732
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)	4,264,728	3,953,179
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	876,310	438,347
25. Increase in loading on deferred and uncollected premiums	77,532	(64,816)
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions	301,205	
28. Totals (Lines 20 to 27)	37,770,587	41,887,046
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(2,666,163)	(7,068,762)
30. Dividends to policyholders		
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(2,666,163)	(7,068,762)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(304,182)	(581,417)
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)	(2,361,981)	(6,487,345)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ ..... (excluding taxes of \$ .....376,839 transferred to the IMR)		
35. Net income (Line 33 plus Line 34)	(2,361,981)	(6,487,345)
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	9,133,889	10,853,651
37. Net income (Line 35)	(2,361,981)	(6,487,345)
38. Change in net unrealized capital gains (losses)		
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	688,441	2,092,112
41. Change in nonadmitted assets and related items	(427,665)	(2,261,992)
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	(64,935)	(62,537)
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	7,000,000	5,000,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus		
54. Net change in capital and surplus for the year (Lines 37 through 53)	4,833,859	(1,719,762)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	13,967,748	9,133,889
<b>DETAILS OF WRITE-INS</b>		
08.301.		
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)		
2701. Department of Insurance penalties	301,205	
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. TOTALS (Lines 2701 thru 2703 plus 2798) (Line 27 above)	301,205	
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.....	25,075,947	25,790,319
2. Net investment income .....	9,549,729	8,784,373
3. Miscellaneous income .....	107,976	(17,378)
4. Total (Lines 1 to 3) .....	34,733,652	34,557,314
5. Benefits and loss related payments .....	20,642,058	19,382,653
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....		
7. Commissions, expenses paid and aggregate write-ins for deductions .....	7,088,229	6,125,445
8. Dividends paid to policyholders .....		
9. Federal and foreign income taxes paid (recovered) \$ ..... 376,839 net of tax on capital gains (losses)	554,998	
10. Total (Lines 5 through 9) .....	28,285,284	25,508,098
11. Net cash from operations (Line 4 minus Line 10) .....	6,448,369	9,049,216
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	44,240,755	52,109,462
12.2 Stocks .....	560,865	826,090
12.3 Mortgage loans .....		
12.4 Real estate .....		
12.5 Other invested assets .....		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....		
12.7 Miscellaneous proceeds .....		
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	44,801,620	52,935,552
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	63,794,836	58,257,408
13.2 Stocks .....	765,744	2,903,281
13.3 Mortgage loans .....		
13.4 Real estate .....		
13.5 Other invested assets .....		
13.6 Miscellaneous applications .....		
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	64,560,580	61,160,689
14. Net increase (or decrease) in contract loans and premium notes .....	169,835	73,971
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(19,928,795)	(8,299,108)
<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 .....	7,000,000	5,000,000
16.3 Borrowed funds .....		
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(44,537)	(31,490)
16.5 Dividends to stockholders .....		
16.6 Other cash provided (applied).....	(972,604)	92,229
17. Net cash from financing and miscellaneous sources (Line 16.1 to Line 16.4 minus Line 16.5 plus Line 16.6) .....	5,982,859	5,060,739
<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).....	(7,497,567)	5,810,847
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	12,609,662	6,798,816
19.2 End of period (Line 18 plus Line 19.1).....	5,112,095	12,609,662

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

20.0001. Investments acquired in exchanges.....	494,050	1,886,701
20.0002. Investments disposed of in exchanges.....	(494,050)	(1,886,701)
20.0003. Capitalized interest.....	20,499	78,754
20.0004. ....		

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS (Gain and Loss Exhibit) (Excluding Capital Gains and Losses)**

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	25,120,607		14,035,296	123,959			17,426				10,943,927	
2. Considerations for supplementary contracts with life contingencies												
3. Net investment income	9,467,011		2,822,565	1,369,010	10,282		9,397				4,608,757	647,000
4. Amortization of Interest Maintenance Reserve (IMR)	516,806		165,387	80,217	602		551				270,049	
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income												
9. Totals (Lines 1 to 8.3)	35,104,424		17,023,248	1,573,186	10,884		27,373				15,822,733	647,000
10. Death benefits	8,973,853		8,963,078				10,775					
11. Matured endowments (excluding guaranteed annual pure endowments)	34,725		34,725									
12. Annuity benefits	959,993			959,993								
13. Disability benefits and benefits under accident and health contracts	6,554,002										6,554,002	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	3,652,898		726,307	2,925,445			1,146					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	92,500		72,706	8,598	11,196							
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	10,535,716		595,634	(2,744,646)			(6,039)				12,690,767	
20. Totals (Lines 10 to 19)	30,803,687		10,392,450	1,149,390	11,196		5,882				19,244,769	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,447,125		211	5,560							1,441,354	
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	4,264,728		3,215,293	33,712							1,015,723	
24. Insurance taxes, licenses and fees, excluding federal income taxes (FIT)	876,310		688,625	7,010							200,675	
25. Increase in loading on deferred and uncollected premiums	77,532		79,498				(1,966)					
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	301,205											301,205
28. Totals (Lines 20 to 27)	37,770,587		14,356,077	1,195,673	11,196		3,916				21,902,521	301,205
29. Net gain from operations before dividends to policyholders and FIT (Line 9 - Line 28)	(2,666,162)		2,667,172	377,513	(312)		23,457				(6,079,788)	345,795
30. Dividends to policyholders												
31. Net gain from operations after dividends to policyholders and before FIT (Line 29 - Line 30)	(2,666,162)		2,667,172	377,513	(312)		23,457				(6,079,788)	345,795
32. Federal income taxes incurred (excluding tax on capital gains)	(304,182)		933,510	132,130	(109)		8,210				(1,604,373)	226,450
33. Net gain from operations after dividends to policyholders and FIT and before realized capital gains or (losses) (Line 31 - Line 32)	(2,361,980)		1,733,662	245,383	(203)		15,247				(4,475,415)	119,345
<b>DETAILS OF WRITE-INS</b>												
08.301.												
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)												
2701. Department of Insurance penalties	301,205											301,205
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	301,205											301,205

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

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	74,992,257		49,364,315	25,459,609			168,333	
2. Tabular net premiums or considerations .....	7,337,045		7,146,671	176,387			13,987	
3. Present value of disability claims incurred .....					XXX			
4. Tabular interest .....	3,300,018		2,175,819	1,114,303			9,896	
5. Tabular less actual reserve released .....	1,087		(142)	1,229				
6. Increase in reserve on account of change in valuation basis .....								
7. Other increases (net) .....								
8. Totals (Lines 1 to 7) .....	85,630,407		58,686,663	26,751,528			192,216	
9. Tabular cost .....	4,813,670		4,804,247		XXX		9,423	
10. Reserves released by death .....	3,173,702		3,161,434	XXX	XXX		12,268	XXX
11. Reserves released by other terminations (net) .....	4,795,871		761,033	4,026,607			8,231	
12. Annuity, supplementary contract and disability payments involving life contingencies .....	9,958			9,958				
13. Net transfers to or (from) Separate Accounts .....								
14. Total Deductions (Lines 9 to 13) .....	12,793,201		8,726,714	4,036,565			29,922	
15. Reserve December 31, current year .....	72,837,206		49,959,949	22,714,963			162,294	

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**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 567,052	530,695
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 8,020,352	8,104,655
1.3 Bonds of affiliates	(a)	
2.1 Preferred stocks (unaffiliated)	(b) 522,315	521,812
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)		
2.21 Common stocks of affiliates		
3. Mortgage loans	(c)	
4. Real estate	(d)	
5. Contract loans	149,438	157,057
6. Cash, cash equivalents and short-term investments	(e) 206,814	206,814
7. Derivative instruments	(f)	
8. Other invested assets		
9. Aggregate write-ins for investment income	(3,560)	(3,560)
10. Total gross investment income	9,462,411	9,517,473
11. Investment expenses		(g) 50,331
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 130
13. Interest expense		(h)
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)		50,461
17. Net Investment Income - (Line 10 minus Line 16)		9,467,011
<b>DETAILS OF WRITE-INS</b>		
0901. Miscellaneous investment income (expense)	(3,560)	(3,560)
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)	(3,560)	(3,560)
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 \$ 125,094 accrual of discount less \$ 227,054 amortization of premium and less \$ 324,725 paid for accrued interest on purchases.
- (b) Includes \$ 17 accrual of discount less \$ 35,836 amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$ 98,420 accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 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 Increases (Decreases) by Adjustment	4 Total
1. U.S. Government bonds	(37,301)			(37,301)
1.1 Bonds exempt from U.S. tax				
1.2 Other bonds (unaffiliated)	1,059,044			1,059,044
1.3 Bonds of affiliates				
2.1 Preferred stocks (unaffiliated)	58,792			58,792
2.11 Preferred stocks of affiliates				
2.2 Common stocks (unaffiliated)				
2.21 Common stocks of affiliates				
3. Mortgage loans				
4. Real estate				
5. Contract loans				
6. Cash, cash equivalents and short-term investments				
7. Derivative instruments				
8. Other invested assets				
9. Aggregate write-ins for capital gains (losses)				
10. Total capital gains (losses)	1,080,535			1,080,535
<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)				



**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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	34,756		34,756								
2. Deferred and accrued	651,955		651,955								
3. Deferred, accrued and uncollected:											
3.1 Direct	686,711		686,711								
3.2 Reinsurance assumed											
3.3 Reinsurance ceded											
3.4 Net (Line 1 + Line 2)	686,711		686,711								
4. Advance											
5. Line 3.4 - Line 4	686,711		686,711								
6. Collected during year:											
6.1 Direct	1,409,484		1,409,484								
6.2 Reinsurance assumed											
6.3 Reinsurance ceded											
6.4 Net	1,409,484		1,409,484								
7. Line 5 + Line 6.4	2,096,195		2,096,195								
8. Prior year (uncollected + deferred and accrued - advance)	581,745		581,745								
9. First year premiums and considerations:											
9.1 Direct	1,514,450		1,514,450								
9.2 Reinsurance assumed											
9.3 Reinsurance ceded											
9.4 Net (Line 7 - Line 8)	1,514,450		1,514,450								
<b>SINGLE</b>											
10. Single premiums and considerations:											
10.1 Direct											
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net											
<b>RENEWAL</b>											
11. Uncollected	321,721		191,311			54				130,356	
12. Deferred and accrued	4,947,746		4,938,127			9,619					
13. Deferred, accrued and uncollected:											
13.1 Direct	4,757,119		4,624,006			2,827				130,286	
13.2 Reinsurance assumed	512,348		505,432			6,846				70	
13.3 Reinsurance ceded											
13.4 Net (Line 11 + Line 12)	5,269,467		5,129,438			9,673				130,356	
14. Advance	1,109,344		291,524			1,226				816,594	
15. Line 13.4 - Line 14	4,160,123		4,837,914			8,447				(686,238)	
16. Collected during year:											
16.1 Direct	22,260,137		11,170,154	123,959		3,596				10,962,428	
16.2 Reinsurance assumed	1,406,326		1,380,290			18,148				7,889	
16.3 Reinsurance ceded											
16.4 Net	23,666,463		12,550,443	123,959		21,744				10,970,317	
17. Line 15 + Line 16.4	27,826,586		17,388,357	123,959		30,191				10,284,079	
18. Prior year (uncollected + deferred and accrued - advance)	4,220,428		4,867,511			12,765				(659,848)	
19. Renewal premiums and considerations:											
19.1 Direct	22,261,010		11,196,995	123,959		4,116				10,935,941	
19.2 Reinsurance assumed	1,345,147		1,323,852			13,310				7,986	
19.3 Reinsurance ceded											
19.4 Net (Line 17 - Line 18)	23,606,158		12,520,846	123,959		17,426				10,943,927	
<b>TOTAL</b>											
20. Total premiums and annuity considerations:											
20.1 Direct	23,775,460		12,711,444	123,959		4,116				10,935,941	
20.2 Reinsurance assumed	1,345,147		1,323,852			13,310				7,986	
20.3 Reinsurance ceded											
20.4 Net (Line 9.4 + 10.4 + 19.4)	25,120,607		14,035,296	123,959		17,426				10,943,927	

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

	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>DIVIDENDS AND COUPONS APPLIED (included in Part 1)</b>											
21. To pay renewal premiums (Exhibit 4, Line 1) .....											
22. All other (Exhibit 4, Lines 2, 3 & 4) .....											
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>											
23. First year (other than single):											
23.1 Reinsurance ceded .....											
23.2 Reinsurance assumed .....											
23.3 Net ceded less assumed .....											
24. Single:											
24.1 Reinsurance ceded .....											
24.2 Reinsurance assumed .....											
24.3 Net ceded less assumed .....											
25. Renewal:											
25.1 Reinsurance ceded .....											
25.2 Reinsurance assumed .....											
25.3 Net ceded less assumed .....											
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6) .....											
26.2 Reinsurance assumed (Page 6, Line 22) .....											
26.3 Net ceded less assumed .....											
<b>COMMISSIONS INCURRED (direct business only)</b>											
27. First year (other than single) .....	211		211								
28. Single .....											
29. Renewal .....	1,446,914			5,560						1,441,354	
30. Deposit-type contract funds .....											
31. Totals (to agree with Page 6, Line 21) .....	1,447,125		211	5,560						1,441,354	

**EXHIBIT 2 - GENERAL EXPENSES**

	Insurance				5 Investment	6 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business		
		2 Cost Containment	3 All Other			
1. Rent	70,638	7	28,716		121	99,482
2. Salaries and wages	1,234,290	44,006	457,895		1,513	1,737,704
3.11 Contributions for benefit plans for employees	111,886	3,969	41,527		190	157,572
3.12 Contributions for benefit plans for agents						
3.21 Payments to employees under non-funded benefit plans						
3.22 Payments to agents under non-funded benefit plans						
3.31 Other employee welfare	11,205	576	3,981		33	15,794
3.32 Other agent welfare						
4.1 Legal fees and expenses	6,864	1,071	1,720			9,655
4.2 Medical examination fees	360		146			506
4.3 Inspection report fees	1,426		580			2,006
4.4 Fees of public accountants and consulting actuaries	39,575		16,093			55,668
4.5 Expense of investigation and settlement of policy claims	1,887		767			2,654
5.1 Traveling expenses	9,146	134	3,586		4	12,869
5.2 Advertising	751,109					751,109
5.3 Postage, express, telegraph and telephone	86,428	834	34,310		4	121,577
5.4 Printing and stationery	28,194	47	11,418		5	39,664
5.5 Cost or depreciation of furniture and equipment	80,108	17	32,558		577	113,260
5.6 Rental of equipment	14,787		6,013			20,800
5.7 Cost or depreciation of EDP equipment and software						
6.1 Books and periodicals	1,629		662		3	2,294
6.2 Bureau and association fees	7,987		3,248		4	11,239
6.3 Insurance, except on real estate	6,545		2,662			9,207
6.4 Miscellaneous losses	197,849		80,451			278,300
6.5 Collection and bank service charges					10,383	10,383
6.6 Sundry general expenses	6,740	47	2,693		6	9,487
6.7 Group service and administration fees	3,982		1,619			5,601
6.8 Reimbursements by uninsured accident and health plans						
7.1 Agency expense allowance						
7.2 Agents' balances charged off (less \$ recovered)	2,201		895			3,096
7.3 Agency conferences other than local meetings	877		357			1,234
9.1 Real estate expenses	23,349	5	9,489		533	33,376
9.2 Investment expenses not included elsewhere					51	51
9.3 Aggregate write-ins for expenses	549,944		223,624		36,904	810,472
10. General expenses incurred	3,249,005	50,714	965,010		50,331 (a)	4,315,059
11. General expenses unpaid December 31, prior year	17,735		6,134			23,869
12. General expenses unpaid December 31, current year						
13. Amounts receivable relating to uninsured accident and health plans, prior year						
14. Amounts receivable relating to uninsured accident and health plans, current year						
15. General expenses paid during year (Lines 10+11-12-13+14)	3,266,740	50,714	971,144		50,331	4,338,928
<b>DETAILS OF WRITE-INS</b>						
09.301. Investment advisory fees to affiliate	212,068		86,234		36,869	335,171
09.302. Data processing and other consulting fees	337,875		137,391		35	475,301
09.303.						
09.398. Summary of remaining write-ins for Line 9.3 from overflow page						
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	549,944		223,624		36,904	810,472

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

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

	Insurance			4 Investment	5 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business		
1. Real estate taxes	21,208	6,299			27,507
2. State insurance department licenses and fees	53,806	15,981			69,787
3. State taxes on premiums	7,401	2,198			9,599
4. Other state taxes, incl. \$ for employee benefits	496,992	147,615		13	644,620
5. U.S. Social Security taxes	94,168	27,969		114	122,251
6. All other taxes	2,062	612		2	2,676
7. Taxes, licenses and fees incurred	675,636	200,675		130	876,441
8. Taxes, licenses and fees unpaid December 31, prior year	119,309	41,269			160,578
9. Taxes, licenses and fees unpaid December 31, current year	(9,661)	(2,869)			(12,530)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	804,605	244,814		130	1,049,549

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 thru 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 thru 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
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		
16. Total from prior year		
17. Total Dividends or refunds (Lines 9 + 15 - 16)		
<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)		

**NONE**

**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. 1958 CSO 3% NEW JERSEY MOD ANB 1966-1967.....	71,018		71,018		
0100002. 1958 CSO 3% CRVM ANB 1968-1976.....	354,212		354,212		
0100003. 1958 CSO 3% NLP ANB 1971-1987.....	886,199		886,199		
0100004. 1958 CET 3% NLP ANB 1966-1987.....	24,040		24,040		
0100005. 1958 CSO 3.5% CRVM ANB 1968-1988.....	16,677,827		16,677,827		
0100006. 1958 CSO 3.5% NLP ANB 1968-1971.....	403		403		
0100007. 1958 CET 3.5% NLP ANB 1968-1988.....	196,838		196,838		
0100008. 1958 CSO 4.5% NLP ANB 1981-1982.....	6,028		6,028		
0100009. 1980 CSO ALB 4.5% CRVM 1995-NB.....	18,246,025		18,246,025		
0100010. 1980 CET ALB 4.5% NLP 1995-NB.....	526,226		526,226		
0100011. 1980 CSO ALB 5.0% CRVM 1993-1994.....	3,904,177		3,904,177		
0100012. 1980 CET ALB 5.0% NLP 1993-1994.....	134,316		134,316		
0100013. 1980 CSO ALB 5.5% CRVM 1987-1992.....	6,886,022		6,886,022		
0100014. 1980 CET ALB 5.5% NLP 1987-1992.....	229,541		229,541		
0100015. 1980 CSO ALB 6% CRVM 1984-1986.....	151,293				151,293
0100016. 1980 CSO ALB 6% CRVM (UL) 1984-1986.....	105,871		105,871		
0100017. 1980 CET 6% NLP 1984-1986.....	5,158				5,158
0100018. UNEARNED PREMIUM 6% (UL).....	139		139		
0100019. ....					
0100020. ....					
0100021. ....					
0100022. ....					
0100023. ....					
0100024. ....					
0100025. ....					
0100026. ....					
0100027. ....					
0100028. ....					
0100029. ....					
0100030. ....					
0100031. ....					
0199997. Totals (Gross)	48,405,333		48,248,882		156,451
0199998. Reinsurance ceded					
0199999. Totals (Net)	48,405,333		48,248,882		156,451
<b>ANNUITIES (excluding supplementary contracts with life contingencies):</b>					
0200001. A2000 5.50% Deferred 2000.....	1,422,578	XXX	1,422,578	XXX	
0200002. A2000 5.25% Deferred 2001, 2002.....	19,542,376	XXX	19,542,376	XXX	
0200003. A2000 4.75% Deferred 2003.....	372,002	XXX	372,002	XXX	
0200004. 1949 A 3.5% Immediate 1971-1978.....	5,236	XXX	5,236	XXX	
0200005. 1983 A 8.25% Immediate 1990-1991.....	44,827	XXX	44,827	XXX	
0200006. Deposit Administration Funds at Various Rates 1982.....	1,327,944	XXX	1,327,944	XXX	
0200007. ....		XXX		XXX	
0200008. ....		XXX		XXX	
0200009. ....		XXX		XXX	
0200010. ....		XXX		XXX	
0200011. ....		XXX		XXX	
0299997. Totals (Gross)	22,714,963	XXX	22,714,963	XXX	
0299998. Reinsurance ceded		XXX		XXX	
0299999. Totals (Net)	22,714,963	XXX	22,714,963	XXX	
<b>SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:</b>					
0399997. Totals (Gross)					
0399998. Reinsurance ceded					
0399999. Totals (Net)					
<b>ACCIDENTAL DEATH BENEFITS:</b>					
0400001. 1959 ADB W/1958 CSO 3.0% NLP.....	1,633		1,633		
0400002. 1959 ADB W/1980 CSO ALB 4.5% CRVM.....	189,844		189,844		
0400003. ....					
0400004. ....					
0499997. Totals (Gross)	191,477		191,477		
0499998. Reinsurance ceded					
0499999. Totals (Net)	191,477		191,477		
<b>DISABILITY-ACTIVE LIVES:</b>					
0500001. 1952 INTERCO DISA-1958 CSO 3%.....	206		49		157
0500002. ....					
0500003. ....					
0599997. Totals (Gross)	206		49		157
0599998. Reinsurance ceded					
0599999. Totals (Net)	206		49		157
<b>DISABILITY-DISABLED LIVES:</b>					
0600001. 1952 Disability with 1958 CSO 3%.....	4,000		4,000		
0699997. Totals (Gross)	4,000		4,000		
0699998. Reinsurance ceded					
0699999. Totals (Net)	4,000		4,000		
<b>MISCELLANEOUS RESERVES</b>					
0700001. SUBSTANDARD RESERVES.....	882		882		
0700002. IMMEDIATE PAYMENT OF CLAIMS.....	692,495		689,366		3,129
0700003. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.....	827,850		825,293		2,557
0799997. Totals (Gross)	1,521,227		1,515,541		5,686
0799998. Reinsurance ceded					
0799999. Totals (Net)	1,521,227		1,515,541		5,686
9999999. Totals (Net) - (Page 3, Line 1)	72,837,206		72,674,912		162,294



ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

**EXHIBIT 5 - INTERROGATORIES**

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

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
<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 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	2,274,230					2,274,230			
2. Additional contract reserves (a) .....	73,565,734					73,565,734			
3. Additional actuarial reserves-Asset/Liability analysis .....	1,600,000					1,600,000			
4. Reserve for future contingent benefits .....									
5. Reserve for rate credits .....									
6. Aggregate write-ins for reserves .....									
7. Totals (Gross) .....	77,439,964					77,439,964			
8. Reinsurance ceded .....									
9. Totals (Net) .....	77,439,964					77,439,964			
<b>CLAIM RESERVE</b>									
10. Present value of amounts not yet due on claims .....	9,995,004					9,995,004			
11. Additional actuarial reserves-Asset/Liability analysis .....									
12. Reserve for future contingent benefits .....									
13. Aggregate write-ins for reserves .....									
14. Totals (Gross) .....	9,995,004					9,995,004			
15. Reinsurance ceded .....									
16. Totals (Net) .....	9,995,004					9,995,004			
17. <b>TOTAL (Net)</b> .....	87,434,968					87,434,968			
18. <b>TABULAR FUND INTEREST</b> .....	3,541,453					3,541,453			
<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 thru 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 thru 1303 plus 1398) (Line 13 above) .....									

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

**Statement of Valuation Standards for Exhibit 6 Reserves**

December 31, 2005

- A. Valuation Interest Rates:
- |                               |      |
|-------------------------------|------|
| 1. Long-Term Care:            | 4.5% |
| 2. Hospital Indemnity Policy: | 3.0% |
- B. Mortality Table:
- |                               |          |
|-------------------------------|----------|
| 1. Long-Term Care:            | 1983 GAM |
| 2. Hospital Indemnity Policy: | 1958 CSO |
- C. Morbidity Tables:
- |                               |   |
|-------------------------------|---|
| 1. Nursing Home Care:         | 1985 SOA National Nursing Home Survey Utilization Data<br>adjusted for insured population |
| 2. Home Health Care:          | 1982-89 National Long-Term Care Survey adjusted for<br>insured population                 |
| 3. Hospital Indemnity Policy: | 1956 Inter-company Hospital Table   |
- D. Voluntary Lapse Rate:
- |   |                   |
|---|-------------------|
| 1. Long-Term Care:  | 15% grading to 5% |
| Total Termination Rates are capped at Min ( 80% of pricing termination rate, 8% ) |                   |
| 2. Hospital Indemnity Policy:   | Not applicable    |
- E. Valuation Method
- |                               |                           |
|-------------------------------|---------------------------|
| 1. Long-Term Care:            | One Year Preliminary Term |
| 2. Hospital Indemnity Policy: | Two Year Preliminary Term |

Long-Term Care reserves are computed as mid-terminal reserves plus unearned net premiums. Hospital Indemnity Policy reserves are computed as mid-terminal reserves plus unearned gross premiums.

**EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance .....	203,171			203,171		
2. Deposits received during the year .....	9,261			9,261		
3. Investment earnings credited to the account .....	9,162			9,162		
4. Other net change in reserves .....	2,204			2,204		
5. Fees and other charges assessed .....						
6. Surrender charges .....						
7. Net surrender or withdrawal payments .....	65,164			65,164		
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) .....	158,634			158,634		
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)	158,634			158,634		



**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	784,546		784,546								
2.22 Reinsurance assumed .....	311,466		299,999				1,400				10,067
2.23 Reinsurance ceded .....											
2.24 Net .....	1,096,012		(b) 1,084,545	(b)		(b)	(b) 1,400	(b)	(b)	(b)	(b) 10,067
3. Incurred but unreported:											
3.1 Direct .....	665,054		534,324				365				130,365
3.2 Reinsurance assumed .....	55,676		52,722				2,149				805
3.3 Reinsurance ceded .....											
3.4 Net .....	720,730		(b) 587,046	(b)		(b)	(b) 2,514	(b)	(b)	(b)	(b) 131,170
4. TOTALS .....											
4.1 Direct .....	1,449,600		1,318,870				365				130,365
4.2 Reinsurance assumed .....	367,142		352,721				3,549				10,872
4.3 Reinsurance ceded .....											
4.4 Net .....	1,816,742	(a)	(a) 1,671,591				(a) 3,914				141,237

(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 .....4,000

\$ Individual Annuities \$ ....., Credit Life (Group and Individual) \$ ....., and Group Life \$ ....., are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ ....., Credit (Group and Individual) Accident and Health \$ ....., and Other Accident and Health \$ .....9,995,004 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	14,374,787		6,882,610	950,035							6,542,142
1.2 Reinsurance assumed .....	2,521,873		2,490,002	9,958			15,225				6,688
1.3 Reinsurance ceded .....											
1.4 Net .....	(d) 16,896,660		9,372,612	959,993			15,225				6,548,830
<b>2. Liability December 31, current year from Part 1:</b>											
2.1 Direct .....	1,449,600		1,318,870				365				130,365
2.2 Reinsurance assumed .....	367,142		352,721				3,549				10,872
2.3 Reinsurance ceded .....											
2.4 Net .....	1,816,742		1,671,591				3,914				141,237
<b>3. Amounts recoverable from reinsurers December 31, current year</b>											
<b>4. Liability December 31, prior year:</b>											
4.1 Direct .....	1,714,948		1,588,751				418				125,779
4.2 Reinsurance assumed .....	475,881		457,649				7,946				10,286
4.3 Reinsurance ceded .....											
4.4 Net .....	2,190,829		2,046,400				8,364				136,065
<b>5. Amounts recoverable from reinsurers December 31, prior year</b>											
<b>6. Incurred benefits:</b>											
6.1 Direct .....	14,109,439		6,612,729	950,035			(53)				6,546,728
6.2 Reinsurance assumed .....	2,413,134		2,385,074	9,958			10,828				7,274
6.3 Reinsurance ceded .....											
6.4 Net .....	16,522,573		8,997,803	959,993			10,775				6,554,002

(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 \$ .....in Line 1.1, \$ .....34,725 in Line 1.4.

\$ .....in Line 6.1 and \$ .....34,725 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 \$ .....563,956 premiums waived under total and permanent disability benefits.

**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 .....			
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) .....			
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 .....			
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 .....			
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.....	10,806,215	10,336,636	(469,579)
17. Guaranty funds receivable or on deposit .....			
18. Electronic data processing equipment and software.....			
19. Furniture and equipment, including health care delivery assets.....		305	305
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.....	151,425	193,034	41,609
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).....	10,957,640	10,529,975	(427,665)
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
26. Total (Lines 24 and 25)	10,957,640	10,529,975	(427,665)
<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 thru 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 thru 2303 plus 2398)(Line 23 above)			

## NOTES TO FINANCIAL STATEMENTS

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## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies

#### Accounting Practices

- A. The financial statements of Consec Life Insurance Company of New York ("Company") are presented on the basis of accounting practices prescribed or permitted by the New York Superintendent of Insurance ("Superintendent").

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

However, the State of New York may adopt certain prescribed accounting practices that differ from NAIC SAP. As required by New York, the Company uses continuous CARVM reserving methods for its deferred annuity contracts versus currate CARVM reserving methods required by NAIC SAP. If currate reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by \$164,205 and \$159,803 as of December 31, 2005 and 2004, respectively. Additionally, net income for the years ended 2005 and 2004 would be increased by \$4,402 and \$3,100, 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 Superintendent has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

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) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower which are carried at the lower of cost or fair value.
- (4) 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.
- (5) 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.
- (6) The Company has not modified its capitalization policy from the prior period.

### 2. Accounting Changes and Corrections of Errors

- A. During 2005, the Company did not record any material changes in accounting principles or correction of errors.

### 3. Business Combinations and Goodwill

- A. During 2005, the Company did not purchase any interest in another company.
- B. During 2005, the Company did not merge with any other insurance company.
- C. During 2005, the Company did not participate in an assumption reinsurance agreement.
- D. During 2005, the Company did not recognize an impairment loss on the transactions described above.

### 4. Discontinued Operations

During 2005, the Company did not discontinue any operations.

**NOTES TO FINANCIAL STATEMENTS**

**5. Investments**

A. Mortgage Loans including Mezzanine Real Estate Loans

The Company has no investment in mortgage loans.

B. Debt Restructuring

The Company has no 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 2005, 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 2005. 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, 2005.

(3) The Company has not sold or repledged any assets to fund purchases of additional short-term investments.

**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. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships and limited liability companies during the statement periods.

**7. Investment Income**

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

**8. Derivative Instruments**

The Company has no investment in derivative instruments.

**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
	2005	2004	
Total gross deferred tax assets	\$ 12,770,000	\$ 12,104,936	\$ 665,064
Total gross deferred tax liabilities	1,085,684	1,109,061	(23,377)
Net deferred tax assets	11,684,316	10,995,875	688,441
Deferred tax assets nonadmitted	10,806,215	10,336,636	469,579
Net deferred tax assets admitted	<u>\$ 878,101</u>	<u>\$ 659,239</u>	<u>\$ 218,862</u>

B. The Company has recognized all deferred tax liabilities as of December 31, 2005.

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

Current income taxes incurred consist of the following major components:

	2005	2004
Tax expense on current year operating income	\$ (302,271)	\$ (584,676)
Prior year under (over) accrual of tax	(1,911)	3,259
Current income taxes incurred on operating income	(304,182)	(581,417)
Current income taxes incurred on net capital gains	376,839	173,104
Total current income taxes incurred	<u>\$ 72,657</u>	<u>\$ (408,313)</u>

## NOTES TO FINANCIAL STATEMENTS

9. **Income Taxes**, continued

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

Deferred tax assets	December 31	
	2005	2004
Reserves	\$ 9,410,272	\$ 8,964,753
Proxy DAC	3,101,309	3,072,514
Investments	0	0
Net operating loss carryforwards	205,420	0
Agent balances	52,579	66,938
Other	420	731
Gross deferred tax assets	12,770,000	12,104,936
Deferred tax assets non-admitted	10,806,215	10,336,636
Deferred tax assets admitted	1,963,785	1,768,300
Deferred tax liabilities		
Life insurance premiums due & uncollected	1,085,684	1,109,061
Other	0	0
Gross deferred tax liabilities	1,085,684	1,109,061
Net deferred tax assets admitted	\$ 878,101	\$ 659,239

## D. The significant book to tax adjustments for 2005 were as follows:

	2005	Effective Tax Rate
Provision computed at statutory rate	\$ (933,157)	35.0 %
Tax effect of permanent differences	105,422	(4.0) %
Tax effect of temporary differences:		
Difference in statutory and tax basis:		
Reserves	468,807	(17.6) %
Investment income	(179,532)	6.7 %
Deferred acquisition costs	30,770	(1.2) %
Net operating loss carryforward	205,420	(7.7) %
True up of prior year taxes	(1,912)	0.1 %
Tax on income (loss) from operations	(304,182)	11.4 %
Tax on capital gains	376,839	
Change in net deferred tax assets	(688,441)	
Total federal income tax benefit	\$ (615,784)	

- E. (1) At December 31, 2005, the Company had \$586,915 of net operating loss carry forwards originating in 2005. If unused, \$586,915 will expire in 2020.
- (2) The Company had 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. Effective January 1, 2004, the Company entered into a revised allocation agreement with Conseco. 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, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes. Where the tax payments made by the Company exceed the taxes paid to the Internal Revenue Service by the ultimate common parent, such excess shall be held in escrow until recouped through a carryback by the Company or the expiration of the statute of limitations. Otherwise, intercompany tax balances are settled quarterly. The federal income tax liability at December 31, 2005 of \$506,031 was payable to Conseco Life Insurance Company of Texas ("Conseco Life of Texas"). The federal income tax liability at December 31, 2004 of \$988,372 included \$826,523 and \$161,849 payable to Conseco Senior Health Insurance Company ("Conseco Senior Health") and Conseco Life of Texas, respectively.

**NOTES TO FINANCIAL STATEMENTS**

**10. Information Concerning Parent, Subsidiaries and Affiliates**

A., B., & C.

On December 28, 2005, the Company received a contribution to its surplus of \$1,000,000 in cash from its parent, Conseco Life of Texas, after approval by the Texas and New York Departments of Insurance.

As a result of an authorization by the Board of Directors of the Company's parent, Conseco Life of Texas, the Company accrued a contribution to its surplus of \$6,000,000, as of September 30, 2005. In accordance with SSAP #72, the Company reported the amount receivable from parent as an admitted asset after approval by the New York Department of Insurance and receipt in cash on November 14, 2005 after approval by the Texas Department of Insurance.

On December 23, 2004, the Company received a contribution to its surplus of \$5,000,000 in cash from its parent, Conseco Senior Health, after approval by the Pennsylvania and New York Departments of Insurance.

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, 2005		December 31, 2004	
	Receivable	Payable	Receivable	Payable
Parent	\$ 0	\$ 0	\$ 2,772	\$ 0
Affiliates	159,070	501,478	1,939	1,450,313
Total	<u>\$ 159,070</u>	<u>\$ 501,478</u>	<u>\$ 4,711</u>	<u>\$ 1,450,313</u>

E. The Company has not made any guarantees or undertakings for the benefit of an affiliate, which would result in a material contingent exposure of the Company's or any affiliated insurer's assets to liability.

F. Under an investment advisory services agreement, 40|86 Advisors, Inc., an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled \$335,171 and \$314,735 in 2005 and 2004, respectively.

Conseco Services, LLC, also an affiliate, provides certain administrative services to the Company. The agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled \$3,626,364 and \$4,143,560 in 2005 and 2004, 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.

G. All outstanding shares of the Company are owned by Conseco Life of Texas, a Texas domiciled insurance company and an indirect wholly-owned subsidiary of Conseco, Inc. ("Conseco"), as a result of a dividend in the form of 100% of the common stock of the Company paid by Conseco Senior Health to Conseco Life of Texas on June 30, 2005.

On December 17, 2002, Conseco and CIHC, Incorporated ("CIHC"), the Company's former indirect parent, filed voluntary petitions for reorganization under Chapter 11 of the United States Bankruptcy Code. The Company is a separate legal entity and was not included in the petitions filed by Conseco or CIHC. On September 10, 2003, upon consummation of the sixth amended plan of reorganization, Conseco and CIHC emerged from bankruptcy.

On September 12, 2003, CIHC was merged into CIHC, Incorporated of Texas, which then converted to a Texas insurance company named CIHC Life Insurance Company of Texas ("CIHC Life") and was granted a certificate of authority as a Texas domiciled insurance company. Thereafter on the same date, Conseco Life Insurance Company of Texas was merged into CIHC Life and CIHC Life adopted its current name, Conseco Life Insurance Company of Texas.

H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated ("SCA") company.

I. During 2005, the Company did not have an investment in an SCA entity.

J. The Company did not recognize an impairment write down in an SCA entity during the statement period.

**11. Debt**

A. Capital Notes

The Company has no capital notes outstanding.

B. All Other Debt

At December 31, 2005 and 2004, the Company had no outstanding liability for borrowed money.



## NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The Company has no defined benefit plan.

B. Defined Contribution Plans

The Company has not sponsored a defined contribution plan.

C. Multiemployer Plans

The Company does not participate in a multiemployer plan.

D. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in 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 2005 and 2004 totaled \$6,874 and \$36,961, respectively.

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

(1) The Company's capital consists of 100 shares authorized, issued and outstanding, with a par value of \$20,000.00 per share.

(2) The Company has no preferred stock outstanding.

(3, 4)

No dividend can be paid by State of New York life insurance companies unless a notice of intention to declare such dividend has been filed with the Superintendent not less than 30 days in advance of such proposed declaration.

(5) Unassigned surplus is held for the benefit of the Company's shareholder.

(6) During 2005, the Company had no advances to surplus.

(7) During 2005, the Company held no stock for special purposes.

(8) During 2005, the Company had no special surplus funds.

(9) As of December 31, 2005, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was \$0.

(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 is not aware of any material contingent commitments as of December 31, 2005.

(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 no liability established for guaranty fund assessments on insolvencies or premium tax credits reflected as an asset.

C. Gain Contingencies

The Company has no gain contingencies.

D. All Other Contingencies

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

**NOTES TO FINANCIAL STATEMENTS**

**15. Leases**

A. Lessee Leasing Arrangements

(1) The Company previously leased home office space under a sublease agreement dated June 1, 2002 and amended on March 1, 2003. Effective January 1, 2004, the sublease agreement was terminated and the lease agreement, which expires on February 28, 2010, was assigned to the Company. The lease calls for fixed lease payments through the term of the lease and for the Company to pay actual operating expenses and property taxes as these expenses are incurred. Lease expense for 2005 and 2004 was \$36,592 and \$48,656, respectively.

There are no contingent rental payments.

Any renewal or purchase options will not be exercised.

There are no material restrictions imposed by lease agreements.

(2) At December 31, 2005, the minimum aggregate base rental commitments are as follows:

Year Ending December 31	Operating Leases
2006	\$ 27,000
2007	27,750
2008	28,650
2009	29,550
2010	4,950
Total	<u>\$ 117,900</u>

(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**

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

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

During 2005, the Company had no transfers of receivables reported as sales.

Transfer and Servicing of Financial Assets

(1) During 2005, the Company had no transfers or servicing of financial assets.

(2) The Company has entered into securities lending agreements whereby certain securities are loaned to third parties, primarily major brokerage firms. The Company's policy is to require a minimum collateral of 102% of the fair value of the securities loaned calculated on a daily basis, in either cash or securities. The collateral is not available to the Company unless there is a default. Therefore, the Company does not record the value of the collateral or a related liability for this collateral on its financial statements. The fair value of the securities loaned to others at December 31, 2005 was \$5,744,698. The fair value of the collateral maintained against these securities was \$5,916,603 or 103% of the fair value of the securities loaned. The Company did not have any securities loaned to others at December 31, 2004.

(3) During 2005, the Company had no transfers or servicing of financial assets.

(4) During 2005, the Company had no securitized financial assets.

During 2005, 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 amount of losses incurred by the Company 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 \$398,704 and \$398,173 at December 31, 2005 and 2004, respectively, were on deposit with government authorities or trustees as required by law.

D. At December 31, 2005 and 2004, the Company had no admitted amounts for assets covered by SSAP #6.

E. The Company had no business interruption insurance recoveries.

#### F. Additional Disclosures for Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

##### (1) Defined Benefit Plan

The Company has not sponsored a defined benefit plan.

##### (2) Multiemployer Plans

The Company does not participate in a multiemployer plan.

### 22. Events Subsequent

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

### 23. Reinsurance

#### A. Ceded Reinsurance Report

The Company had no ceded reinsurance agreements in effect on December 31, 2005.

#### B. Uncollectible Reinsurance

During 2005, the Company did not write off any reinsurance balances due.

#### C. Commutation of Ceded Reinsurance

During 2005, 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.

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

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years increased by \$2,409,026 from \$9,760,040 in 2004 to \$12,169,066 in 2005 as a result of reestimation of unpaid losses and loss adjustment expenses, principally on the Long-Term Care line of insurance. This increase was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on 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

The Company has no participating policies.

### 30. Premium Deficiency Reserves

No premium deficiency reserves are necessary.

## NOTES TO FINANCIAL STATEMENTS

### 31. Reserves for Life Contracts and Deposit-Type 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. The corresponding reserves held on such policies are calculated using factors developed from a third party study.
- (3) As of December 31, 2005, the Company had no insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the State of New York.
- (4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.
- (5) The investment earnings credited to the account (Exhibit 7, line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.
- (6) Other increases (net) on Page 7, line 7 and Exhibit 7 line 4 are insignificant.

**NOTES TO FINANCIAL STATEMENTS**

**32. Analysis of Annuity Actuarial Reserves and Deposit 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	\$ 0	0.0 %
2. At book value less current surrender charge of 5% or more	7,310,119	32.0 %
3. At fair value	0	0.0 %
4. Total with adjustment or at fair value (total of 1 through 3)	7,310,119	32.0 %
5. At book value without adjustment (minimal or no charge or adjustment)	15,354,781	67.1 %
B. Not subject to discretionary withdrawal	208,697	0.9 %
C. Total (gross)	22,873,597	100.0 %
D. Reinsurance ceded	0	
E. Total (net)* (C)-(D)	\$ 22,873,597	

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

F. Life & Accident & Health Annual Statement:	Amount
1. Exhibit 5, Annuities Section, Total (net)	\$ 22,714,963
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	0
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	158,634
4. Total	\$ 22,873,597

**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, 2005 were as follows:

<u>Type</u>	<u>(1) Gross</u>	<u>(2) Net of Loading</u>
1. Industrial	\$ 0	\$ 0
2. Ordinary new business	686,711	32,653
3. Ordinary renewal	5,129,438	2,932,140
4. Credit Life	0	0
5. Group Life	9,673	6,802
6. Group Annuity	0	0
7. Totals	<u>\$ 5,825,822</u>	<u>\$ 2,971,595</u>

**34. Separate Accounts**

The Company has no separate accounts.

**35. Loss/Claim Adjustment Expenses**

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2005 and 2004 was \$355,527 and \$353,092, respectively. The Company incurred \$13,464 and paid \$13,464 of claim adjustment expenses in the current year, of which \$12,675 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years. The Company does not take into account any estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities .....	398,703	0.227	398,703	0.227
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies .....	7,834,890	4.460	7,834,890	4.460
1.22 Issued by U.S. government sponsored agencies .....				
1.3 Foreign government (including Canada, excluding mortgaged-backed securities) .....				
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations .....				
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	498,384	0.284	498,384	0.284
1.43 Revenue and assessment obligations .....	7,159,049	4.076	7,159,049	4.076
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 .....	711,377	0.405	711,377	0.405
1.512 Issued or guaranteed by FNMA and FHLMC .....	411,137	0.234	411,137	0.234
1.513 All other .....				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	35,102,193	19.983	35,102,193	19.983
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 .....				
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO) .....	100,429,489	57.174	100,429,489	57.174
2.2 Unaffiliated foreign securities .....	8,951,815	5.096	8,951,815	5.096
2.3 Affiliated securities .....				
3. Equity interests:				
3.1 Investments in mutual funds .....				
3.2 Preferred stocks:				
3.21 Affiliated .....				
3.22 Unaffiliated .....	6,836,892	3.892	6,836,892	3.892
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated .....				
3.32 Unaffiliated .....				
3.4 Other equity securities:				
3.41 Affiliated .....				
3.42 Unaffiliated .....				
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated .....				
3.52 Unaffiliated .....				
4. Mortgage loans:				
4.1 Construction and land development .....				
4.2 Agricultural .....				
4.3 Single family residential properties .....				
4.4 Multifamily residential properties .....				
4.5 Commercial loans .....				
4.6 Mezzanine real estate loans .....				
5. Real estate investments:				
5.1 Property occupied by the company .....				
5.2 Property held for the production of income (including \$ ..... of property acquired in satisfaction of debt) .....				
5.3 Property held for sale (including \$ ..... property acquired in satisfaction of debt) .....				
6. Contract loans .....	2,210,143	1.258	2,210,143	1.258
7. Receivables for securities .....				
8. Cash, cash equivalents and short-term investments .....	5,112,095	2.910	5,112,095	2.910
9. Other invested assets .....				
10. Total invested assets	175,656,167	100.000	175,656,167	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? ..... New York
- 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: .....  
If not previously filed, furnish herewith a certified copy of the instrument as amended.
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2002
- 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. ....12/31/2002
- 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). ....07/12/2005
- 3.4 By what department or departments? New York
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
  - 4.11 sales of new business? ..... Yes [ ] No [ X ]
  - 4.12 renewals? ..... Yes [ ] No [ X ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
  - 4.21 sales of new business? ..... Yes [ ] No [ X ]
  - 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? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) ..... 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



# 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?.....  
Mark E. Alberts, F.S.A., M.A.A.A.-Appointed Actuary  
11815 North Pennsylvania Street  
Carmel, IN 46032  
Senior Vice President of Conseco Life Insurance Company of New York
- 11.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [ X ]
- 11.11 Name of real estate holding company .....
- 11.12 Number of parcels involved.....
- 11.13 Total book/adjusted carrying value..... \$.....
- 11.2 If yes, provide explanation
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 [ ] No [ X ]
- 18.2 If answer is yes,
- 18.21 Amount paid as losses or risk adjustment ..... \$.....
- 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:..... \$.....

# 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 .....	\$ 5,515,346
21.22	Subject to repurchase agreements .....	\$ .....
21.23	Subject to reverse repurchase agreements .....	\$ .....
21.24	Subject to dollar repurchase agreements .....	\$ .....
21.25	Subject to reverse dollar repurchase agreements ....	\$ .....
21.26	Pledged as collateral .....	\$ .....
21.27	Placed under option agreements .....	\$ .....
21.28	Letter stock or other securities restricted as to sale ..	\$ .....
21.29	Other .....	\$ .....

21.3 For category (21.28) provide the following:

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

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

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

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

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

## GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

## GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-) or Fair Value over Statement (+)
26.1 Bonds.....	167,413,346	169,696,603	2,283,257
26.2 Preferred stocks.....	6,836,893	7,314,378	477,485
26.3 Totals	174,250,239	177,010,981	2,760,742

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. ....

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?.....\$ .....8,788

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
AM Best Company.....	8,000

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

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

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

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

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

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

# GENERAL INTERROGATORIES

## PART 2 - LIFE INTERROGATORIES

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

1.31 Reason for excluding .....

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

1.6 Individual policies:

Most current three years:

- 1.61 Total premium earned ..... \$ .....  
 1.62 Total incurred claims ..... \$ .....  
 1.63 Number of covered lives ..... \$ .....  
 All years prior to most current three years:  
 1.64 Total premium earned ..... \$ .....  
 1.65 Total incurred claims ..... \$ .....  
 1.66 Number of covered lives ..... \$ .....

1.7 Group policies:

Most current three years:

- 1.71 Total premium earned ..... \$ .....  
 1.72 Total incurred claims ..... \$ .....  
 1.73 Number of covered lives ..... \$ .....  
 All years prior to most current three years:  
 1.74 Total premium earned ..... \$ .....  
 1.75 Total incurred claims ..... \$ .....  
 1.76 Number of covered lives ..... \$ .....

2. Health Test:

		1		2
		Current Year		Prior Year
2.1	Premium Numerator	\$ .....	\$ .....	\$ .....
2.2	Premium Denominator	\$ .....25,120,607	\$ .....	\$ .....25,739,648
2.3	Premium Ratio (2.1/2.2)	.....	.....	.....
2.4	Reserve Numerator	\$ .....2,415,467	\$ .....	\$ .....2,605,599
2.5	Reserve Denominator	\$ .....158,967,689	\$ .....	\$ .....148,828,269
2.6	Reserve Ratio (2.4/2.5)	.....0.015	.....	.....0.018

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

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

- 4.1 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: ..... \$ .....4,836,324  
 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: ..... \$ .....29,253,047

7. Total dividends paid stockholders since organization of the reporting entity: .....  
 7.11 Cash: ..... \$ .....  
 7.12 Stock: ..... \$ .....

## 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

**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 2005	2 2004	3 2003	4 2002	5 2001
<b>Life Insurance in Force</b>					
(Exhibit of Life Insurance)					
1. Ordinary - whole Life and endowment (Line 34, Col. 4) .....	172,930	175,664	176,113	174,342	167,661
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....	13,056	12,819	12,056	10,952	10,127
3. Credit life (Line 21, Col. 6) .....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....	619	743	808	855	983
5. Industrial (Line 21, Col. 2) .....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....					
7. Total (Line 21, Col. 10) .....	186,605	189,226	188,977	186,149	178,771
<b>New Business Issued</b>					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2) .....	4,249	5,324	8,079	9,922	10,181
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....					
10. Credit life (Line 2, Col. 6) .....					
11. Group (Line 2, Col. 9) .....					
12. Industrial (Line 2, Col. 2) .....					
13. Total (Line 2, Col. 10) .....	4,249	5,324	8,079	9,922	10,181
<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) .....	14,035,296	13,999,134	14,205,872	14,676,999	14,179,348
15.2 Ordinary-Individual Annuities (Line 20.4, Col. 4) .....	123,959	(38,743)	644,035	12,269,459	16,175,838
16. Credit life (group and individual) (Line 20.4, Col. 5) .....					
17.1 Group life insurance (Line 20.4, Col. 6) .....	17,426	23,984	26,717	27,358	32,860
17.2 Group annuities (Line 20.4, Col. 7) .....					
18.1 A & H-group (Line 20.4, Col. 8) .....					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....					
18.3 A & H-other (Line 20.4, Col. 10) .....	10,943,927	11,755,273	12,396,430	13,356,659	13,529,109
19. Aggregate of all other lines of business (Line 20.4, Col. 11) .....					
20. Total .....	25,120,607	25,739,648	27,273,054	40,330,476	43,917,155
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3) .....	181,585,207	167,957,704	153,481,665	142,944,140	124,844,738
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	167,617,458	158,823,815	142,628,014	132,711,867	113,295,444
23. Aggregate life reserves (Page 3, Line 1) .....	72,837,206	74,992,257	76,207,724	78,323,840	67,671,485
24. Aggregate A & H reserves (Page 3, Line 2) .....	87,434,968	74,744,201	56,739,326	43,561,186	30,139,394
25. Deposit-type contract funds (Page 3, Line 3) .....	158,634	203,171	234,662	123,926	
26. Asset valuation reserve (Page 3, Line 24.1) .....	480,771	415,836	353,299	259,222	216,141
27. Capital (Page 3, Lines 29 and 30) .....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37) .....	11,967,748	7,133,889	8,853,651	8,232,273	9,549,294
<b>Risk-Based Capital Analysis</b>					
29. Total adjusted capital .....	14,448,519	9,549,725	11,206,950	10,491,495	11,765,435
30. Authorized control level risk - based capital .....	2,155,550	2,144,755	2,205,913	2,398,947	2,360,491
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. / Page 2, Line 10, Col. 3) x 100.0</b>					
31. Bonds (Line 1) .....	91.9	86.9	91.0	91.0	85.6
32. Stocks (Lines 2.1 and 2.2) .....	3.9	4.1	3.1	2.5	1.6
33. Mortgage loans on real estate (Lines 3.1 and 3.2) .....					
34. Real estate (Lines 4.1, 4.2 and 4.3) .....					
35. Cash, cash equivalents and short - term investments (Line 5) .....	2.9	7.8	4.6	5.1	11.3
36. Premium notes .....	XXX	XXX	XXX		
37. Contract loans (Line 6) .....	1.3	1.3	1.3	1.4	1.5
38. Other invested assets (Line 7) .....					
39. Receivables for securities (Line 8) .....					
40. Aggregate write-ins for invested assets (Line 9) .....					
41. Cash, cash equivalents and invested assets (Line 10) .....	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2005	2 2004	3 2003	4 2002	5 2001
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
42. Affiliated bonds (Schedule D Summary, Line 25, Col. 1) .....					
43. Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1) .....					
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 .....					
48. Total of above Lines 42 to 47 .....					
<b>Total Non-admitted and Admitted Assets</b>					
49. Total non admitted assets (Page 2, Line 26, Col. 2) .....	10,957,640	10,529,975	8,267,982	7,704,545	22,227
50. Total admitted assets (Page 2, Line 26, Col. 3) .....	181,585,207	167,957,704	153,481,665	142,944,140	124,844,738
<b>Investment Data</b>					
51. Net investment income (Exhibit of Net Investment Income) .....	9,467,011	8,628,034	8,195,882	7,929,227	6,296,159
52. Realized capital gains (Losses) .....	703,696	367,376	288,058	1,010,574	1,355,115
53. Unrealized capital gains (Losses) .....					
54. Total of above Lines 51, 52 & 53 .....	10,170,707	8,995,410	8,483,940	8,939,801	7,651,274
<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) .....	13,621,469	13,403,144	15,696,918	12,745,905	9,594,058
56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) .....	6,554,002	5,766,235	3,751,250	3,140,103	1,793,342
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3) .....	595,634	581,709	669,106	829,238	949,506
58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) .....	12,690,767	18,004,875	13,178,140	13,421,792	9,170,066
59. Dividends to policyholders (Line 30, Col. 1) .....					
<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 .....	22.7	21.2	16.7	21.0	23.4
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 .....	2.8	3.0	3.7	4.0	3.9
62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2) .....	175.0	200.6	135.9	123.6	81.2
63. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....	0.5	0.0	XXX	XXX	XXX
64. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....	23.4	22.0	28.3	28.6	34.4
<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) .....	12,169,066	10,502,256	8,022,534	4,741,117	2,864,368
68. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) .....	9,760,040	7,794,382	5,885,431	3,643,509	6,242,459
<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) .....	1,733,662	1,996,619	2,974,373	2,717,449	978,282
71. Ordinary - individual annuities (Col. 4) .....	245,383	177,330	(131,067)	(747,820)	(1,367,018)
72. Ordinary-supplementary contracts (Col. 5) .....	(203)	930	11,610	513	
73. Credit life (Col. 6) .....					
74. Group life (Col. 7) .....	15,247	5,580	13,933	13,739	9,456
75. Group annuities (Col. 8) .....					
76. A & H-group (Col. 9) .....					
77. A & H-credit (Col. 10) .....					
78. A & H-other (Col. 11) .....	(4,475,415)	(8,667,803)	(3,434,142)	(4,110,243)	(1,172,106)
79. Aggregate of all other lines of business (Col. 12) .....	119,345			523,093	446,026
80. Total (Col. 1) .....	(2,361,980)	(6,487,344)	(565,294)	(1,603,268)	(1,105,360)



**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....			73,771	188,483			2	96	743	189,226
2. Issued during year .....			5,430	4,249						4,249
3. Reinsurance assumed .....										
4. Revived during year .....			363	594						594
5. Increased during year (net) .....				10,835						10,835
6. Subtotals, Lines 2 to 5 .....			5,793	15,678						15,678
7. Additions by dividends during year .....	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases .....										
9. Totals (Lines 1 and 6 to 8) .....			79,564	204,161			2	96	743	204,904
Deductions during year:										
10. Death .....			3,348	8,966			XXX	5	11	8,977
11. Maturity .....			159	41			XXX			41
12. Disability .....							XXX			
13. Expiry .....			1,326	4,001				3	11	4,012
14. Surrender .....			957	2,410				2	102	2,512
15. Lapse .....			1,756	2,757						2,757
16. Conversion .....							XXX	XXX	XXX	
17. Decreased (net) .....										
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals, (Lines 10 to 19) .....			7,546	18,175				10	124	18,299
21. In force end of year, (Line 9 minus Line 20) .....			72,018	185,986			2	86	619	186,605
22. Reinsurance ceded end of year .....	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22 .....	XXX		XXX	185,986	XXX	(b)	XXX	XXX	619	186,605
<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 \$ .....

**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	
25. Other paid-up insurance .....			13,457	4,712
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 .....			.5	.4
28. Term policies - other .....			20	434
29. Other term insurance - decreasing .....	.XXX		.XXX	
30. Other term insurance .....	.XXX		.XXX	.1
31. Totals, Line 27 to 30 .....			25	439
Reconciliation to Lines 2 and 21:				
32. Term additions .....	.XXX		.XXX	
33. Totals, extended term insurance .....	.XXX	.XXX	3,442	12,618
34. Totals, whole life and endowment .....	5,430	4,249	68,551	172,930
35. Total (Lines 31 to 34) .....	5,430	4,249	72,018	185,987

**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 .....	4,249		185,987	
38. Credit Life (Group and Individual) .....				
39. Group .....			619	
40. Totals (Lines 36 to 39) .....	4,249		186,606	

**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) .....	30,043
---	--------

**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 60% of additional amount or 60% of computed value. \$2,500 per unit on children..... 47.2 Actual amount for spouse benefit; 2.1 children per unit for child's benefit.
--

**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 .....			.4	.65			.3	.200
49. Disability Income .....								
50. Extended Benefits .....			.XXX	.XXX				
51. Other .....								
52. Total .....		(b)	4	(b) .65		(b)	3	(b) .200

(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 .....		5		
2. Issued during year .....		1		
3. Reinsurance assumed .....				
4. Increased during year (net) .....				
5. Total (Lines 1 to 4) .....		6		
Deductions during year:				
6. Decreased (net) .....		2		
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....		2		
9. In force end of year .....		4		
10. Amount on deposit .....		(a)		(a)
11. Income now payable .....		4		
12. Amount of income payable .....	(a)	34,436	(a)	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year .....	5	550		
2. Issued during year .....				
3. Reinsurance assumed .....				
4. Increased during year (net) .....				
5. Total (Lines 1 to 4) .....	5	550		
Deductions during year:				
6. Decreased (net) .....		49		
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....		49		
9. In force end of year .....	5	501		
Income now payable:				
10. Amount of income payable .....	(a) 9,126	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance .....	XXX	(a) 1,327,944	XXX	(a)
Deferred not fully paid:				
12. Account balance .....	XXX	(a) 21,752,307	XXX	(a)

**ACCIDENT AND HEALTH INSURANCE**

	Ordinary		Group		Credit	
	1 Policies	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year .....	3,503	11,853,904				
2. Issued during year .....						
3. Reinsurance assumed .....						
4. Increased during year (net) .....		XXX		XXX		XXX
5. Total (Lines 1 to 4) .....	3,503	XXX		XXX		XXX
Deductions during year:						
6. Conversions .....	XXX	XXX		XXX	XXX	XXX
7. Decreased (net) .....	172	XXX		XXX		XXX
8. Reinsurance ceded .....		XXX		XXX		XXX
9. Total (Lines 6 thru 8) .....	172	XXX		XXX		XXX
10. In force end of year .....	3,331 (a)	11,063,474		(a)		(a)

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year .....	<b>NONE</b>	
2. Issued during year .....		
3. Reinsurance assumed .....		
4. Increased during year (net) .....		
5. Total (Lines 1 to 4) .....		
Deductions During Year:		
6. Decreased (net) .....		
7. Reinsurance ceded .....		
8. Totals (Lines 6 and 7) .....		
9. In force end of year .....		
10. Amount of account balance .....	(a)	(a)

(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 .....	1,942,367
2. Current Year's Realized Pre-Tax Capital Gains/(Losses) of \$ .....1,080,535 Transferred into the Reserve Net of Taxes of \$ 376,839 .....	703,696
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) .....	2,646,063
5. Current Year's Amortization Released to Summary of Operations (Amortization, Line 1, Column 4) .....	516,806
6. Reserve as of December 31, Current Year (Line 4 minus Line 5)	2,129,257

**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. 2005 .....	368,510	148,296		516,806
2. 2006 .....	285,855	202,823		488,678
3. 2007 .....	230,815	86,652		317,467
4. 2008 .....	183,418	59,678		243,096
5. 2009 .....	136,150	32,265		168,415
6. 2010 .....	98,906	2,220		101,126
7. 2011 .....	69,909	(11,212)		58,697
8. 2012 .....	46,275	(7,745)		38,530
9. 2013 .....	36,467	(3,630)		32,837
10. 2014 .....	32,733	295		33,028
11. 2015 .....	28,809	4,755		33,564
12. 2016 .....	26,125	7,254		33,379
13. 2017 .....	24,783	7,594		32,378
14. 2018 .....	26,358	8,262		34,621
15. 2019 .....	28,330	8,602		36,931
16. 2020 .....	28,699	9,131		37,830
17. 2021 .....	28,837	9,669		38,506
18. 2022 .....	29,324	10,216		39,540
19. 2023 .....	29,328	10,955		40,284
20. 2024 .....	30,174	11,557		41,731
21. 2025 .....	31,407	12,350		43,756
22. 2026 .....	32,530	12,523		45,052
23. 2027 .....	31,665	12,596		44,261
24. 2028 .....	27,394	12,287		39,681
25. 2029 .....	21,616	12,307		33,923
26. 2030 .....	15,342	12,274		27,616
27. 2031 .....	8,698	11,084		19,782
28. 2032 .....	3,271	8,791		12,062
29. 2033 .....	639	6,497		7,137
30. 2034 .....		4,013		4,013
31. 2035 and Later		1,338		1,338
32. Total (Lines 1 to 31)	1,942,367	703,696		2,646,063

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	415,836		415,836				415,836
2. Realized Capital Gains/(Losses) Net of Taxes - General Account .....							
3. Realized Capital Gains/(Losses) Net of Taxes - Separate Accounts .....							
4. Unrealized Capital Gains/(Losses) Net of Deferred Taxes - General Account .....							
5. Unrealized Capital Gains/(Losses) Net of Deferred Taxes - Separate Accounts .....							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....							
7. Basic Contribution .....	82,528		82,528				82,528
8. Accumulated Balances (Lines 1 through 5, - 6 + 7).....	498,365		498,365				498,365
9. Maximum Reserve .....	553,259		553,259				553,259
10. Reserve Objective.....	410,398		410,398				410,398
11. 20% of (Line 10 - Line 8) .....	(17,593)		(17,593)				(17,593)
12. Balance Before Transfers (Lines 8 + 11) .....	480,771		480,771				480,771
13. Transfers .....							XXX
14. Voluntary Contribution .....							
15. Adjustment down to Maximum/up to Zero .....							
16. Reserve as of December 31, Current Year (Lines 12 + 13 + 14 + 15)	480,771		480,771				480,771

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**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	8,944,971	XXX	XXX	8,944,971	0.0000		0.0000		0.0000	
2	1	Highest Quality	140,036,800	XXX	XXX	140,036,800	0.0004	56,015	0.0023	322,085	0.0030	420,110
3	2	High Quality	12,515,270	XXX	XXX	12,515,270	0.0019	23,779	0.0058	72,589	0.0090	112,637
4	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
5	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
6	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
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)	161,497,041	XXX	XXX	161,497,041	XXX	79,794	XXX	394,673	XXX	532,748
<b>PREFERRED STOCK</b>												
10	1	Highest Quality	6,836,893	XXX	XXX	6,836,893	0.0004	2,735	0.0023	15,725	0.0030	20,511
11	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 thru 16) (Page 2, Line 2.1, Net Admitted Asset)	6,836,893	XXX	XXX	6,836,893	XXX	2,735	XXX	15,725	XXX	20,511
<b>SHORT-TERM BONDS</b>												
18		Exempt Obligations	2,917,000	XXX	XXX	2,917,000	0.0000		0.0000		0.0000	
19	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25		Total Short-term Bonds (Sum of lines 18 thru 24)	2,917,000	XXX	XXX	2,917,000	XXX		XXX		XXX	

**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		XXX	XXX		0.0004		0.0023		0.0030	
27	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34		TOTAL (Line 9 + 17 + 25 + 33)	171,250,934	XXX	XXX	171,250,934	XXX	82,528	XXX	410,398	XXX	553,259
<b>MORTGAGE LOANS</b>												
In Good Standing:												
35		Farm Mortgages			XXX		0.0063 <sup>(a)</sup>		0.0120 <sup>(a)</sup>		0.0190 <sup>(a)</sup>	
36		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
38		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39		Commercial Mortgages - All Other			XXX		0.0063 <sup>(a)</sup>		0.0120 <sup>(a)</sup>		0.0190 <sup>(a)</sup>	
40		In Good Standing With Restructured Terms			XXX		0.2800 <sup>(b)</sup>		0.6200 <sup>(b)</sup>		1.0000 <sup>(b)</sup>	
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)			XXX		XXX		XXX		XXX	
52		Total Schedule DA Mortgages			XXX		XXX <sup>(c)</sup>		XXX <sup>(c)</sup>		XXX <sup>(c)</sup>	
53		Total Mortgage Loans on Real Estate (Line 51 + 52)			XXX		XXX		XXX		XXX	

(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.

AVR - Equity Component

**NONE**

Asset Valuation Reserve RSA

**NONE**

Schedule A - Verification

**NONE**

Schedule B - Verification

**NONE**

Schedule BA - Verification

**NONE**



**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 .....	8,944,973	8,889,749	8,943,758	8,948,790
	2. Canada .....				
	3. Other Countries .....				
	4. Totals	8,944,973	8,889,749	8,943,758	8,948,790
States, Territories and Possessions (Direct and guaranteed)	5. United States .....				
	6. Canada .....				
	7. Other Countries .....				
	8. Totals				
Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	9. United States .....	498,384	505,925	498,125	500,000
	10. Canada .....				
	11. Other Countries .....				
	12. Totals	498,384	505,925	498,125	500,000
Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	13. United States .....	42,672,381	42,558,417	42,612,212	43,477,134
	14. Canada .....				
	15. Other Countries .....				
	16. Totals	42,672,381	42,558,417	42,612,212	43,477,134
Public Utilities (unaffiliated)	17. United States .....	5,314,940	5,566,748	5,371,358	5,250,000
	18. Canada .....				
	19. Other Countries .....				
	20. Totals	5,314,940	5,566,748	5,371,358	5,250,000
Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated)	21. United States .....	95,114,549	96,771,057	95,353,766	93,556,068
	22. Canada .....	3,161,910	3,490,406	3,164,193	3,075,000
	23. Other Countries .....	5,789,905	5,997,992	5,829,184	5,710,000
	24. Totals	104,066,364	106,259,455	104,347,143	102,341,068
Parent, Subsidiaries and Affiliates	25. Totals				
	26. <b>Total Bonds</b>	161,497,042	163,780,294	161,772,596	160,516,992
<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 .....	5,472,055	5,855,628	5,528,468	
	32. Canada .....				
	33. Other Countries .....	1,364,838	1,458,750	1,441,130	
	34. Totals	6,836,893	7,314,378	6,969,598	
Industrial and Miscellaneous (unaffiliated)	35. United States .....				
	36. Canada .....				
	37. Other Countries .....				
	38. Totals				
Parent, Subsidiaries and Affiliates	39. Totals				
	40. <b>Total Preferred Stocks</b>	6,836,893	7,314,378	6,969,598	
<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 .....				
	50. Canada .....				
	51. Other Countries .....				
	52. Totals				
Parent, Subsidiaries and Affiliates	53. Totals				
	54. <b>Total Common Stocks</b>				
	55. <b>Total Stocks</b>	6,836,893	7,314,378	6,969,598	
	56. <b>Total Bonds and Stocks</b>	168,333,935	171,094,672	168,742,194	

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1. Book/adjusted carrying value of bonds and stocks, prior year.....	147,632,221	7. Amortization of premium.....	262,890
2. Cost of bonds and stocks acquired, Column 7, Part 3 .....	64,560,580	8. Foreign Exchange Adjustment:	
3. Accrual of discount.....	125,111	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.....		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.....		9. Book/adjusted carrying value at end of current period .....	168,333,934
4.4 Columns 11 - 13, Part 4 .....		10. Total valuation allowance .....	
5. Total gain (loss), Col. 19, Part 4 .....	1,080,532	11. Subtotal (Lines 9 plus 10) .....	168,333,934
6. Deduct consideration for bonds and stocks disposed of Column 7, Part 4 .....	44,801,620	12. Total nonadmitted amounts .....	
		13. Statement value of bonds and stocks, current period .....	168,333,934

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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	3,143,670	1,127,365	7,378,612	212,323		11,861,970	7.1	11,795,761	8.2	11,861,971	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	3,143,670	1,127,365	7,378,612	212,323		11,861,970	7.1	11,795,761	8.2	11,861,971	
<b>2. All Other Governments, Schedules D &amp; DA (Group 2)</b>											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
<b>3. States, Territories and Possessions etc., Guaranteed, Schedules D &amp; DA (Group 3)</b>											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
<b>4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 4)</b>											
4.1 Class 1				498,384		498,384	0.3	1,004,426	0.7	498,384	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals				498,384		498,384	0.3	1,004,426	0.7	498,384	
<b>5. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed, Schedules D &amp; DA (Group 5)</b>											
5.1 Class 1	455,143	1,893,631	19,975,126	17,973,222	1,801,957	42,099,079	25.1	30,710,230	21.3	42,099,079	
5.2 Class 2	4,675	43,582	78,045	447,001		573,303	0.3	669,317	0.5	573,302	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	459,818	1,937,213	20,053,171	18,420,223	1,801,957	42,672,382	25.5	31,379,547	21.7	42,672,381	

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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		499,800	1,495,142		247,253	2,242,195	1.3	1,344,926	0.9	2,242,195	
6.2 Class 2		1,572,667	1,500,078			3,072,745	1.8	2,093,040	1.5	3,072,745	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals		2,072,467	2,995,220		247,253	5,314,940	3.2	3,437,966	2.4	5,314,940	
<b>7. Industrial &amp; Miscellaneous (Unaffiliated), Schedules D &amp; DA (Group 7)</b>											
7.1 Class 1	4,561,654	15,150,737	56,111,400	11,594,442	10,778,214	98,196,447	58.7	87,509,972	60.6	88,544,988	9,651,459
7.2 Class 2		492,211	2,382,083		5,994,929	8,869,223	5.3	9,217,507	6.4	8,377,012	492,211
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals	4,561,654	15,642,948	58,493,483	11,594,442	16,773,143	107,065,670	64.0	96,727,479	67.0	96,922,000	10,143,670
<b>8. Credit Tenant Loans, Schedules D &amp; DA (Group 8)</b>											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											
<b>9. Parent, Subsidiaries and Affiliates, Schedules D &amp; DA (Group 9)</b>											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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	8,160,467	18,671,533	84,960,280	30,278,371	12,827,424	154,898,075	92.5	XXX	XXX	145,246,617	9,651,459
10.2 Class 2	4,675	2,108,460	3,960,206	447,001	5,994,929	12,515,271	7.5	XXX	XXX	12,023,059	492,211
10.3 Class 3								XXX	XXX		
10.4 Class 4								XXX	XXX		
10.5 Class 5						(c)		XXX	XXX		
10.6 Class 6						(c)		XXX	XXX		
10.7 Totals	8,165,142	20,779,993	88,920,486	30,725,372	18,822,353	167,413,346	100.0	XXX	XXX	157,269,676	10,143,670
10.8 Line 10.7 as a % of Col. 6	4.9	12.4	53.1	18.4	11.2	100.0	XXX	XXX	XXX	93.9	6.1
<b>11. Total Bonds Prior Year</b>											
11.1 Class 1	6,484,199	25,061,420	61,092,278	24,255,785	15,471,633	XXX	XXX	132,365,315	91.7	123,634,203	8,731,112
11.2 Class 2	5,498	4,382,340	3,638,056	2,701,635	1,252,335	XXX	XXX	11,979,864	8.3	9,751,177	2,228,686
11.3 Class 3						XXX	XXX				
11.4 Class 4						XXX	XXX				
11.5 Class 5						XXX	XXX	(c)			
11.6 Class 6						XXX	XXX	(c)			
11.7 Totals	6,489,697	29,443,760	64,730,334	26,957,420	16,723,968	XXX	XXX	144,345,179	100.0	133,385,380	10,959,798
11.8 Line 11.7 as a % of Col. 8	4.5	20.4	44.8	18.7	11.6	XXX	XXX	100.0	XXX	92.4	7.6
<b>12. Total Publicly Traded Bonds</b>											
12.1 Class 1	8,089,511	17,170,592	80,573,358	28,405,429	11,007,728	145,246,618	86.8	123,634,202	85.7	145,246,618	XXX
12.2 Class 2	4,675	1,616,249	3,960,205	447,001	5,994,929	12,023,059	7.2	9,751,178	6.8	12,023,059	XXX
12.3 Class 3											XXX
12.4 Class 4											XXX
12.5 Class 5											XXX
12.6 Class 6											XXX
12.7 Totals	8,094,186	18,786,841	84,533,563	28,852,430	17,002,657	157,269,677	93.9	133,385,380	92.4	157,269,677	XXX
12.8 Line 12.7 as a % of Col. 6	5.1	11.9	53.8	18.3	10.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	4.8	11.2	50.5	17.2	10.2	93.9	XXX	XXX	XXX	93.9	XXX
<b>13. Total Privately Placed Bonds</b>											
13.1 Class 1	70,956	1,500,941	4,386,922	1,872,943	1,819,696	9,651,458	5.8	8,731,113	6.0	XXX	9,651,458
13.2 Class 2		492,211				492,211	0.3	2,228,686	1.5	XXX	492,211
13.3 Class 3										XXX	
13.4 Class 4										XXX	
13.5 Class 5										XXX	
13.6 Class 6										XXX	
13.7 Totals	70,956	1,993,152	4,386,922	1,872,943	1,819,696	10,143,669	6.1	10,959,799	7.6	XXX	10,143,669
13.8 Line 13.7 as a % of Col. 6	0.7	19.6	43.2	18.5	17.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	1.2	2.6	1.1	1.1	6.1	XXX	XXX	XXX	XXX	6.1

(a) Includes \$ 10,143,670 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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	3,011,145	775,284	7,212,113	152,053		11,150,595	6.7	10,656,643	7.4	11,150,594	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	132,525	352,082	166,500	60,270		711,377	0.4	1,139,118	0.8	711,377	
1.7 Totals	3,143,670	1,127,366	7,378,613	212,323		11,861,972	7.1	11,795,761	8.2	11,861,971	
<b>2. All Other Governments, Schedules D &amp; DA (Group 2)</b>											
2.1 Issuer Obligations											
2.2 Single Class Mortgage-Backed/Asset-Backed Securities											
2.3 Defined											
2.4 Other											
2.5 Defined											
2.6 Other											
2.7 Totals											
<b>3. States, Territories, and Possessions Guaranteed, Schedules D &amp; DA (Group 3)</b>											
3.1 Issuer Obligations											
3.2 Single Class Mortgage-Backed/Asset-Backed Securities											
3.3 Defined											
3.4 Other											
3.5 Defined											
3.6 Other											
3.7 Totals											
<b>4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 4)</b>											
4.1 Issuer Obligations				498,384		498,384	0.3	1,004,426	0.7	498,384	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities											
4.3 Defined											
4.4 Other											
4.5 Defined											
4.6 Other											
4.7 Totals				498,384		498,384	0.3	1,004,426	0.7	498,384	
<b>5. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed, Schedules D &amp; DA (Group 5)</b>											
5.1 Issuer Obligations	190,703	1,159,497	1,195,718	3,882,823	730,308	7,159,049	4.3	8,170,205	5.7	7,159,050	
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	67,779	188,762	99,959	50,211	4,426	411,137	0.2	6,466,179	4.5	411,137	
5.3 Defined	201,335	588,954	18,757,493	14,487,189	1,067,223	35,102,194	21.0	16,743,163	11.6	35,102,194	
5.4 Other											
5.5 Defined											
5.6 Other											
5.7 Totals	459,817	1,937,213	20,053,170	18,420,223	1,801,957	42,672,380	25.5	31,379,547	21.7	42,672,381	

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**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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		2,072,468	2,995,220		247,253	5,314,941	3.2	3,437,966	2.4	5,314,940	
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		2,072,468	2,995,220		247,253	5,314,941	3.2	3,437,966	2.4	5,314,940	
<b>7. Industrial &amp; Miscellaneous (Unaffiliated), Schedules D &amp; DA (Group 7)</b>											
7.1 Issuer Obligations	3,329,922	5,721,810	33,610,279	10,099,284	16,456,315	69,217,610	41.3	67,559,093	46.8	59,073,940	10,143,670
7.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	940,571	4,462,311	6,763,716	1,184,643	316,828	13,668,069	8.2	8,211,691	5.7	13,668,070	
7.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	291,161	4,304,647	17,626,741	310,515		22,533,064	13.5	17,605,532	12.2	22,533,064	
7.6 Other		1,154,179	492,747			1,646,926	1.0	3,351,162	2.3	1,646,927	
7.7 Totals	4,561,654	15,642,947	58,493,483	11,594,442	16,773,143	107,065,669	64.0	96,727,478	67.0	96,922,001	10,143,670
<b>8. Credit Tenant Loans, Schedules D &amp; DA (Group 8)</b>											
8.1 Issuer Obligations											
8.7 Totals											
<b>9. Parents, Subsidiaries and Affiliates, Schedules D &amp; DA (Group 9)</b>											
9.1 Issuer Obligations											
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											

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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	6,531,770	9,729,059	45,013,330	14,632,544	17,433,876	93,340,579	55.8	XXX	XXX	83,196,908	10,143,670
10.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	200,304	540,844	266,459	110,481	4,426	1,122,514	0.7	XXX	XXX	1,122,514	
10.3 Defined	1,141,906	5,051,265	25,521,209	15,671,832	1,384,051	48,770,263	29.1	XXX	XXX	48,770,264	
10.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES								XXX	XXX		
10.5 Defined	291,161	4,304,647	17,626,741	310,515		22,533,064	13.5	XXX	XXX	22,533,064	
10.6 Other		1,154,179	492,747			1,646,926	1.0	XXX	XXX	1,646,927	
10.7 Totals	8,165,141	20,779,994	88,920,486	30,725,372	18,822,353	167,413,346	100.0	XXX	XXX	157,269,677	10,143,670
10.8 Line 10.7 as a % of Col. 6	4.9	12.4	53.1	18.4	11.2	100.0	XXX	XXX	XXX	93.9	6.1
<b>11. Total Bonds Prior Year</b>											
11.1 Issuer Obligations	3,810,823	12,749,317	38,575,090	19,041,957	16,651,146	XXX	XXX	90,828,333	62.9	82,097,223	8,731,112
11.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	1,929,283	5,443,129	203,367	29,134	384	XXX	XXX	7,605,297	5.3	7,605,296	
11.3 Defined	542,115	5,195,972	11,617,845	7,538,399	60,523	XXX	XXX	24,954,854	17.3	24,954,854	
11.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
11.5 Defined	207,476	3,445,393	13,592,819	347,930	11,914	XXX	XXX	17,605,532	12.2	17,605,533	
11.6 Other		2,609,949	741,213			XXX	XXX	3,351,162	2.3	1,122,476	2,228,686
11.7 Totals	6,489,697	29,443,760	64,730,334	26,957,420	16,723,967	XXX	XXX	144,345,178	100.0	133,385,382	10,959,798
11.8 Line 11.7 as a % of Col. 8	4.5	20.4	44.8	18.7	11.6	XXX	XXX	100.0	XXX	92.4	7.6
<b>12. Total Publicly Traded Bonds</b>											
12.1 Issuer Obligations	6,460,813	7,735,906	40,626,407	12,759,601	15,614,181	83,196,908	49.7	82,097,222	56.9	83,196,908	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	200,305	540,843	266,459	110,481	4,426	1,122,514	0.7	7,605,297	5.3	1,122,514	XXX
12.3 Defined	1,141,906	5,051,265	25,521,209	15,671,832	1,384,050	48,770,262	29.1	24,954,854	17.3	48,770,262	XXX
12.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											XXX
12.5 Defined	291,161	4,304,647	17,626,741	310,515		22,533,064	13.5	17,605,532	12.2	22,533,064	XXX
12.6 Other		1,154,179	492,747			1,646,926	1.0	1,122,476	0.8	1,646,926	XXX
12.7 Totals	8,094,185	18,786,840	84,533,563	28,852,429	17,002,657	157,269,674	93.9	133,385,381	92.4	157,269,674	XXX
12.8 Line 12.7 as a % of Col. 6	5.1	11.9	53.8	18.3	10.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	4.8	11.2	50.5	17.2	10.2	93.9	XXX	XXX	XXX	93.9	XXX
<b>13. Total Privately Placed Bonds</b>											
13.1 Issuer Obligations	70,956	1,993,152	4,386,922	1,872,943	1,819,696	10,143,669	6.1	8,731,113	6.0	XXX	10,143,669
13.2 Single Class Mortgage-Backed/Asset-Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES										XXX	
13.3 Defined										XXX	
13.4 Other MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES										XXX	
13.5 Defined										XXX	
13.6 Other								2,228,686	1.5	XXX	
13.7 Totals	70,956	1,993,152	4,386,922	1,872,943	1,819,696	10,143,669	6.1	10,959,799	7.6	XXX	10,143,669
13.8 Line 13.7 as a % of Col. 6	0.7	19.6	43.2	18.5	17.9	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	1.2	2.6	1.1	1.1	6.1	XXX	XXX	XXX	XXX	6.1

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

**Short-Term Investments**

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, prior year .....	3,322,001	3,322,001			
2. Cost of short-term investments acquired .....	393,430,120	393,430,120			
3. Increase (decrease) by adjustment .....					
4. Increase (decrease) by foreign exchange adjustment .....					
5. Total profit (loss) on disposal of short-term investments .....					
6. Consideration received on disposal of short-term investments .....	393,835,121	393,835,121			
7. Book/adjusted carrying value, current year .....	2,917,000	2,917,000			
8. Total valuation allowance .....					
9. Subtotal (Lines 7 plus 8) .....	2,917,000	2,917,000			
10. Total nonadmitted amounts .....					
11. Statement value (Lines 9 minus 10) .....	2,917,000	2,917,000			
12. Income collected during year .....	43,688	43,688			
13. Income earned during year .....	43,688	43,688			

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



Schedule DB - Part A - VBY

**NONE**

Schedule DB - Part B - VBY

**NONE**

Schedule DB - Part C - VBY

**NONE**

Schedule DB - Part D - VBY

**NONE**

Schedule DB - Part E - VBY

**NONE**

Schedule DB - Part F - Section 1

**NONE**

Schedule DB - Part F - Section 2

**NONE**

Schedule F - Claims

**NONE**

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	10,957,702	XXX		XXX		XXX		XXX		XXX	10,957,702	XXX		XXX		XXX		XXX
2. Premiums earned .....	11,139,231	XXX		XXX		XXX		XXX		XXX	11,139,231	XXX		XXX		XXX		XXX
3. Incurred claims .....	6,925,031	62.2									6,925,031	62.2						
4. Cost containment expenses .....	50,714	0.5									50,714	0.5						
5. Incurred claims and cost containment expenses (Lines 3 and 4) .....	6,975,745	62.6									6,975,745	62.6						
6. Increase in contract reserves .....	12,515,043	112.4									12,515,043	112.4						
7. Commissions (a) .....	1,441,354	12.9									1,441,354	12.9						
8. Other general insurance expenses .....	965,009	8.7									965,009	8.7						
9. Taxes, licenses and fees .....	200,675	1.8									200,675	1.8						
10. Total other expenses incurred .....	2,607,038	23.4									2,607,038	23.4						
11. Aggregate write-ins for deductions .....																		
12. Gain from underwriting before dividends or refunds .....	(10,958,595)	(98.4)									(10,958,595)	(98.4)						
13. Dividends or refunds .....																		
14. Gain from underwriting after dividends or refunds .....	(10,958,595)	(98.4)									(10,958,595)	(98.4)						
<b>DETAILS OF WRITE-INS</b>																		
1101. ....																		
1102. ....																		
1103. ....																		
1198. Summary of remaining write-ins for Line 11 from overflow page .....																		
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)																		

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

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**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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 .....	2,274,230					2,274,230			
2. Advance premiums .....	816,594					816,594			
3. Reserve for rate credits .....									
4. Total premium reserves, current year .....	3,090,824					3,090,824			
5. Total premium reserves, prior year .....	3,272,353					3,272,353			
6. Increase in total premium reserves .....	(181,529)					(181,529)			
B. Contract Reserves:									
1. Additional reserves .....	75,165,734					75,165,734			
2. Reserve for future contingent benefits .....									
3. Total contract reserves, current year .....	75,165,734					75,165,734			
4. Total contract reserves, prior year .....	62,650,691					62,650,691			
5. Increase in contract reserves .....	12,515,043					12,515,043			
C. Claim Reserves and Liabilities:									
1. Total current year .....	10,136,241					10,136,241			
2. Total prior year .....	9,760,040					9,760,040			
3. Increase .....	376,201					376,201			

<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 .....	6,164,971					6,164,971			
1.2 On claims incurred during current year .....	383,859					383,859			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year .....	6,004,095					6,004,095			
2.2 On claims incurred during current year .....	4,132,146					4,132,146			
3. Test:									
3.1 Line 1.1 and 2.1 .....	12,169,066					12,169,066			
3.2 Claim reserves and liabilities, December 31, prior year .....	9,760,040					9,760,040			
3.3 Line 3.1 minus Line 3.2 .....	2,409,026					2,409,026			

<b>PART 4 - REINSURANCE</b>									
A. Reinsurance Assumed:									
1. Premiums written .....	7,959					7,959			
2. Premiums earned .....	8,095					8,095			
3. Incurred claims .....	7,484					7,484			
4. Commissions .....									
B. Reinsurance Ceded:									
1. Premiums written .....									
2. Premiums earned .....									
3. Incurred claims .....									
4. Commissions .....									

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

	1 Medical	2 Dental	3 Other	4 Total
<b>A. Direct:</b>				
1. Incurred Claims .....			6,917,547	6,917,547
2. Beginning Claim Reserves and Liabilities .....			9,749,652	9,749,652
3. Ending Claim Reserves and Liabilities .....			10,125,057	10,125,057
4. Claims Paid .....			6,542,142	6,542,142
<b>B. Assumed Reinsurance:</b>				
5. Incurred Claims .....			7,484	7,484
6. Beginning Claim Reserves and Liabilities .....			10,388	10,388
7. Ending Claim Reserves and Liabilities .....			11,184	11,184
8. Claims Paid .....			6,688	6,688
<b>C. Ceded Reinsurance:</b>				
9. Incurred Claims .....				
10. Beginning Claim Reserves and Liabilities .....				
11. Ending Claim Reserves and Liabilities .....				
12. Claims Paid .....				
<b>D. Net:</b>				
13. Incurred Claims .....			6,925,031	6,925,031
14. Beginning Claim Reserves and Liabilities .....			9,760,040	9,760,040
15. Ending Claim Reserves and Liabilities .....			10,136,241	10,136,241
16. Claims Paid .....			6,548,830	6,548,830
<b>E. Net Incurred Claims and Cost Containment Expenses:</b>				
17. Incurred Claims and Cost Containment Expenses .....			6,975,745	6,975,745
18. Beginning Reserves and Liabilities .....			9,760,040	9,760,040
19. Ending Reserves and Liabilities .....			10,136,241	10,136,241
20. Paid Claims and Cost Containment Expenses .....			6,599,544	6,599,544

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

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

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount in Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
64831	13-2556978	01/01/1997	Intramerica Life Insurance Company	Orangeburg, NY - New York	CO/I	28,059,676	16,742,103	1,323,852	352,721		
64831	13-2556978	01/01/1997	Intramerica Life Insurance Company	Orangeburg, NY - New York	CO/G	500,948	149,463	13,310	3,549		
64831	13-2556978	01/01/1997	Intramerica Life Insurance Company	Orangeburg, NY - New York	ACO/I		1,378,007				
0299999 - General Account, Non-Affiliates						28,560,624	18,269,573	1,337,162	356,270		
0399999 - Total General Account						28,560,624	18,269,573	1,337,162	356,270		
0799999 Totals						28,560,624	18,269,573	1,337,162	356,270		

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**SCHEDULE S - PART 1 - SECTION 2**

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

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsured	Location	Type of Reinsurance Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64831	13-2556978	01/01/1997	Intramercia Life Insurance Company	Orangeburg, NY - New York	COI	7,986	775	17,850	10,872		
0299999 - Total - Non-Affiliates						7,986	775	17,850	10,872		
0399999 Totals						7,986	775	17,850	10,872		

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Schedule S - Part 2

**NONE**

Schedule S - Part 3 - Section 1

**NONE**

Schedule S - Part 3 - Section 2

**NONE**

Schedule S - Part 4

**NONE**

Schedule S - Part 5

**NONE**

**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) .....	175,656,172		175,656,172
2. Reinsurance (Line 14) .....	17,757		17,757
3. Premiums and considerations (Line 13) .....	3,101,951		3,101,951
4. Net credit for ceded reinsurance .....	XXX		
5. All other admitted assets (balance) .....	2,809,327		2,809,327
6. Total assets excluding Separate Accounts (Line 24) .....	181,585,207		181,585,207
7. Separate Account assets (Line 25) .....			
8. Total assets (Line 26) .....	181,585,207		181,585,207
<b>LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)</b>			
9. Contract reserves (Lines 1 and 2) .....	160,272,174		160,272,174
10. Liability for deposit-type contracts (Line 3) .....	158,634		158,634
11. Claim reserves (Line 4) .....	1,816,742		1,816,742
12. Policyholder dividends/reserves (Lines 5 through 7) .....			
13. Premium & annuity considerations received in advance (Line 8) .....	1,109,344		1,109,344
14. Other contract liabilities (Line 9) .....	2,129,257		2,129,257
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) .....	2,131,308		2,131,308
18. Total liabilities excluding Separate Accounts (Line 26) .....	167,617,458		167,617,458
19. Separate Account liabilities (Line 27) .....			
20. Total liabilities (Line 28) .....	167,617,458		167,617,458
21. Capital & surplus (Line 38) .....	13,967,748	XXX	13,967,748
22. Total liabilities, capital & surplus (Line 39) .....	181,585,207		181,585,207
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
23. Contract reserves .....			
24. Claim reserves .....			
25. Policyholder dividends/reserves .....			
26. Premium and annuity considerations received in advance .....			
27. Liability for deposit-type contracts .....			
28. Other contract liabilities .....			
29. Reinsurance ceded assets .....			
30. Other ceded reinsurance recoverables .....			
31. Total ceded reinsurance recoverables .....			
32. Premiums and considerations .....			
33. Reinsurance in unauthorized companies .....			
34. Other ceded reinsurance payables/offsets .....			
35. Total ceded reinsurance payable/offsets .....			
36. Total net credit for ceded reinsurance .....			



ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only		
		2	3	4	5	6
1. Alabama	AL	No.				
2. Alaska	AK	No.				
3. Arizona	AZ	No.				
4. Arkansas	AR	No.				
5. California	CA	No.				
6. Colorado	CO	No.				
7. Connecticut	CT	No.				
8. Delaware	DE	No.				
9. District of Columbia	DC	No.				
10. Florida	FL	No.				
11. Georgia	GA	No.				
12. Hawaii	HI	No.				
13. Idaho	ID	No.				
14. Illinois	IL	No.				
15. Indiana	IN	No.				
16. Iowa	IA	No.				
17. Kansas	KS	No.				
18. Kentucky	KY	No.				
19. Louisiana	LA	No.				
20. Maine	ME	No.				
21. Maryland	MD	No.				
22. Massachusetts	MA	No.				
23. Michigan	MI	No.				
24. Minnesota	MN	No.				
25. Mississippi	MS	No.				
26. Missouri	MO	No.				
27. Montana	MT	No.				
28. Nebraska	NE	No.				
29. Nevada	NV	No.				
30. New Hampshire	NH	No.				
31. New Jersey	NJ	No.				
32. New Mexico	NM	No.				
33. New York	NY	Yes	12,583,233	123,959	10,398,472	
34. North Carolina	NC	No.				
35. North Dakota	ND	No.				
36. Ohio	OH	No.				
37. Oklahoma	OK	No.				
38. Oregon	OR	No.				
39. Pennsylvania	PA	No.				
40. Rhode Island	RI	No.				
41. South Carolina	SC	No.				
42. South Dakota	SD	No.				
43. Tennessee	TN	No.				
44. Texas	TX	No.				
45. Utah	UT	No.				
46. Vermont	VT	No.				
47. Virginia	VA	No.				
48. Washington	WA	No.				
49. West Virginia	WV	No.				
50. Wisconsin	WI	No.				
51. Wyoming	WY	No.				
52. American Samoa	AS	No.				
53. Guam	GU	No.				
54. Puerto Rico	PR	No.				
55. US Virgin Islands	VI	No.				
56. Canada	CN	No.				
57. Aggregate Other Alien	OT	XXX				
58. Subtotal	(a) 1		12,583,233	123,959	10,398,472	
90. Reporting entity contributions for employee benefit plans	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					
93. Premium or annuity considerations waived under disability or other contract provisions	XXX				563,956	
94. Aggregate of other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX		12,583,233	123,959	10,962,428	
96. Plus Reinsurance Assumed	XXX		1,398,438		7,889	
97. Totals (All Business)	XXX		13,981,671	123,959	10,970,317	
98. Less Reinsurance Ceded	XXX					
99. Totals (All Business) less Reinsurance Ceded	XXX		13,981,671	123,959	(b) 10,970,317	
<b>DETAILS OF WRITE-INS</b>						
5701.	XXX					
5702.	XXX					
5703.	XXX					
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX					
5799. Totals (Lines 5701 through 5703 plus 5798)(Line 57 above)	XXX					
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX					

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

All located based upon the issue state.

(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 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

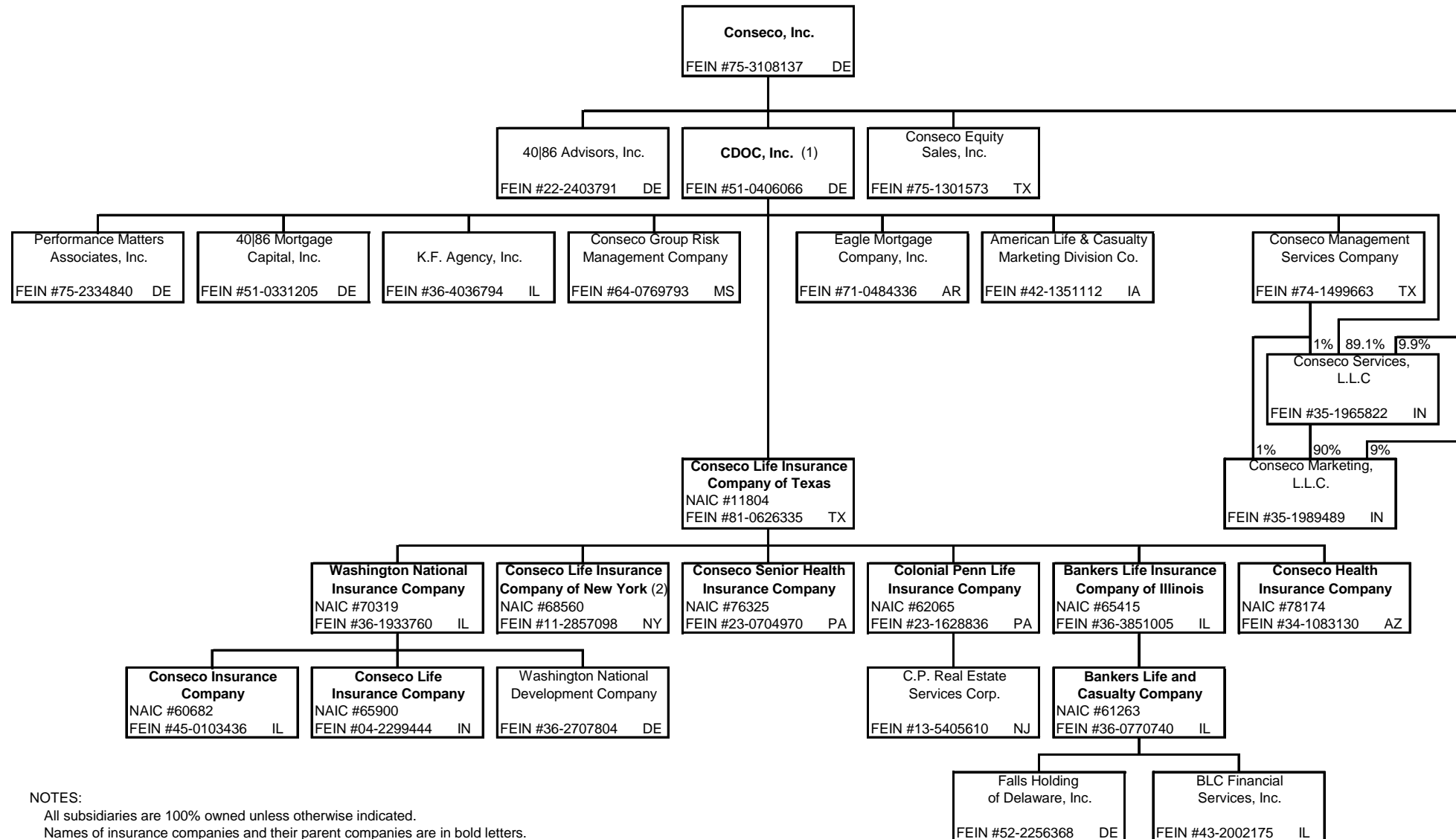
**SCHEDULE T – PART 2  
INTERSTATE COMPACT PRODUCTS – EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.	Direct Business Only					
	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	6 Totals
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY	12,583,233	123,959	10,398,472		23,105,664
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Canada	CN					
57. Other Alien	OT					
58. Totals		12,583,233	123,959	10,398,472		23,105,664

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) CFIHC, Inc. merged into CDOC, Inc. effective June 23, 2005.

(2) Conseco Life Insurance Company of New York became a direct subsidiary of Conseco Life Insurance Company of Texas effective June 30, 2005.

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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)
	42-1351112	American Life & Casualty Marketing Division Co.					21,512,073				21,512,073	
65415	36-3851005	Bankers Life Insurance Company of Illinois		(6,500,000)		(117,746)					(6,617,746)	
61263	36-0770740	Bankers Life & Casualty Company	175,486	160,480,000	5,840,670		(255,401,740)	23,598			(88,881,986)	(17,135)
	43-2002175	BLC Financial Services, Inc.		20,000							20,000	
	51-0406066	CDOC, Inc.		(108,900,000)			(152,836)			54,787,093	(54,265,743)	
62065	23-1628836	Colonial Penn Life Insurance Company					(32,125,011)	(10,801,831)			(42,926,842)	(41,923,394)
	75-3108137	Conseco, Inc.					1,192,666				1,192,666	
60682	45-0103436	Conseco Insurance Company	(24,824,514)		33,278,773		(61,262,198)				(52,807,939)	
78174	34-1083130	Conseco Health Insurance Company	(10,000,000)		(682,418)		(79,266,965)	(15,605,164)			(105,554,547)	
65900	04-2299444	Conseco Life Insurance Company			(4,684,668)		(75,596,407)	29,785,920			(50,495,155)	56,400,706
68560	11-2857098	Conseco Life Insurance Company of New York		7,000,000			(4,032,904)				2,967,096	
11804	81-0626335	Conseco Life Insurance Company of Texas	101,771,068	(83,821,068)			11,583,530			(54,787,093)	(25,253,563)	
76325	23-0704970	Conseco Senior Health Insurance Company	(7,122,040)	31,721,068	502,608		(27,101,621)	367,993			(1,631,992)	8,233,639
	35-1965822	Conseco Services, L.L.C.					493,949,756				493,949,756	
70319	36-1933760	Washington National Insurance Company	(60,000,000)		(7,733,628)		(46,358,047)	(3,770,516)			(117,862,191)	(22,693,816)
	22-2403791	40 86 Advisors, Inc.					50,708,562				50,708,562	
	51-0331205	40 86 Mortgage Capital, Inc.					2,468,888				2,468,888	
		40 86 High Yield Income Fund, L.L.C.			(16,125,659)						(16,125,659)	
		40 86 Core Fixed Income Fund, L.L.C.			(10,395,678)						(10,395,678)	
9999999 Control Totals												
									XXX			

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# 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 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? .....NO.....
- 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? .....NO.....
- 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.....

**APRIL FILING**

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

**EXPLANATIONS:**

- 10.
- 11.
- 12.
- 13.
- 15.
- 19.

**BAR CODE:**

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

10.   
6 8 5 6 0 2 0 0 5 4 2 0 0 0 0 0 0

11.   
6 8 5 6 0 2 0 0 5 3 6 0 5 8 0 0 0

12.   
6 8 5 6 0 2 0 0 5 4 9 0 0 0 0 0 0

13.   
6 8 5 6 0 2 0 0 5 3 7 1 0 0 0 0 0

15.   
6 8 5 6 0 2 0 0 5 4 9 5 0 0 0 0 0

19.   
6 8 5 6 0 2 0 0 5 2 3 0 5 8 0 0 0

**OVERFLOW PAGE FOR WRITE-INS**

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Schedule A - Part 1

**NONE**

Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

Schedule B - Part 1

**NONE**

Schedule B - Part 2

**NONE**

Schedule BA - Part 1

**NONE**

Schedule BA - Part 2

**NONE**



ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

**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
3128X2-E8-4	FED HOME LOAN MTG CORP			1	1	1,496,125	.98 8470	1,482,707	1,500,000	1,496,688		318			5.125	5.150	MS	23,703	76,875	02/26/2004	03/10/2014
3128X3-4T-7	FED HOME LOAN MTG CORP			1	1	499,800	.98 1250	490,629	500,000	499,814		14			5.230	5.230	FA	9,734	13,075	02/10/2005	02/17/2015
3134A4-RU-0	FED HOME LOAN MTG CORP			1	1	249,423	.98 1030	245,259	250,000	249,574		51			5.250	5.280	MN	2,042	13,125	10/31/2002	11/05/2012
3136F6-C9-8	FED NATL MTG ASSOC			1	1	499,500	.98 6560	493,281	500,000	499,532		32			5.340	5.350	MS	8,826	13,350	02/15/2005	03/02/2015
3136F6-L2-3	FED NATL MTG ASSOC			1	1	499,500	.99 0930	495,469	500,000	499,531		31			5.500	5.510	MS	8,479	13,750	02/24/2005	03/10/2015
3136F6-MW-6	FED NATL MTG ASSOC			1	1	998,516	.99 0620	990,625	1,000,000	998,653		123			5.500	5.510	MN	6,722	55,000	11/19/2004	11/17/2014
3136F7-C2-8	FED NATL MTG ASSOC			1	1	1,498,500	.99 2500	1,488,750	1,500,000	1,498,558		58			5.600	5.610	JD	467	42,000	06/15/2005	06/29/2015
3136F7-DP-9	FED NATL MTG ASSOC			1	1	999,000	.98 6560	986,563	1,000,000	999,039		39			5.370	5.380	JD	149	26,850	06/24/2005	06/30/2015
713750-AC-4	PERFORADORA CENTRALE TITL X I			2	1	656,000	100 2890	657,896	656,000	656,000					4.920	4.920	JD	1,434	32,275	05/03/2004	12/15/2018
71646Y-AA-4	AMETHYST TITL X I			2	1	437,503	.97 8290	428,004	437,503	437,503					4.390	4.390	AO	4,055	19,206	10/16/2003	04/15/2016
912827-3E-0	US TREASURY NOTE			0	1	147,375	.102 6710	154,008	150,000	149,455		310			6.125	6.360	FA	3,470	9,188	08/22/1997	08/15/2007
912828-CC-2	US TREASURY NOTE			0	1	248,857	.94 8430	237,109	250,000	249,249		222			2.625	2.720	MS	1,958	6,563	03/19/2004	03/15/2009
0199999 - Total	Bonds - U.S. Government - Issuer Obligations					8,230,099	XXX	8,150,300	8,243,503	8,233,596		1,198			XXX	XXX	XXX	71,039	321,257	XXX	XXX
362050-CC-0	GNMA #387167			2	1	713,659	104 8430	739,449	705,287	711,377		(2,031)			7.000	6.630	MON	4,114	49,370	12/29/1995	10/15/2025
0299999 - Total	Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities					713,659	XXX	739,449	705,287	711,377		(2,031)			XXX	XXX	XXX	4,114	49,370	XXX	XXX
0399999 - Total	U.S. Government Bonds					8,943,758	XXX	8,889,749	8,948,790	8,944,973		(833)			XXX	XXX	XXX	75,153	370,627	XXX	XXX
895130-H8-8	TRENTON NJ TXBL REF GO			1	1FE	498,125	101 1850	505,925	500,000	498,384		80			5.400	5.430	AO	6,750	27,000	02/28/2003	04/01/2023
1899999 - Total	Bonds - Political Subdivisions - Issuer Obligations					498,125	XXX	505,925	500,000	498,384		80			XXX	XXX	XXX	6,750	27,000	XXX	XXX
2499999 - Total	Political Subdivisions Bonds					498,125	XXX	505,925	500,000	498,384		80			XXX	XXX	XXX	6,750	27,000	XXX	XXX
047681-GT-2	ATLANTA & FULTON CNTY GA REC AUTH			1	1FE	1,024,500	109 2540	1,092,540	1,000,000	1,013,354		(2,900)			7.000	6.600	JD	5,833	70,000	08/30/2001	12/01/2028
088518-BB-0	BEXAR CNTY TX REV			2	1FE	702,765	110 4980	762,436	690,000	700,508		(574)			7.250	7.050	FA	18,898	50,025	05/02/2001	08/15/2022
249015-SS-8	DENTON TX UTIL SYS REV			1	1FE	500,000	110 2550	551,275	500,000	500,000					6.500	6.500	JD	2,708	32,500	04/10/2002	12/01/2017
38012C-AK-5	GMH MILITARY HSG NAVY NE REV			2	1FE	1,000,000	.99 1580	991,580	1,000,000	1,000,000					5.080	5.080	AO	10,724	48,542	10/28/2004	10/15/2018
38012C-BZ-1	GMH MILITARY HSG NAVY NE REV			2	1FE	500,000	.98 2700	491,350	500,000	500,000					5.380	5.380	AO	5,679	25,704	10/28/2004	10/15/2018
456567-WP-7	INDUSTRY CA URBAN DEV AGY			1	1FE	496,000	101 3930	506,965	500,000	496,421		255			5.500	5.590	MN	4,583	27,500	06/22/2004	05/01/2016
57583W-AK-0	MA ST DEV FIN AGY REV			1	1FE	240,000	112 0900	269,016	240,000	240,000					7.330	7.330	MS	4,936	17,592	06/14/2001	09/20/2029
59333J-FC-1	MIAMI DADE CNTY FL HSG FIN AUTH REV			2	1FE	190,000	.97 4430	185,142	190,000	190,000					3.800	3.800	MS	2,407	7,220	03/29/2004	09/01/2012
67178K-AA-8	OAK RIDGE IND DEV REV			2	1FE	750,000	102 7670	770,753	750,000	750,000					5.780	5.780	JD	2,025	12,015	12/01/2005	12/15/2032
748390-AC-5	QUINSAULT INDIAN NATION WA REV			1	1FE	500,000	108 3520	541,760	500,000	500,000					7.850	7.850	JD	3,271	39,250	07/23/1999	12/01/2011
829788-AT-5	SISTERS PROVIDENCE OBLIGATED REV			2	1FE	706,256	103 7330	715,758	690,000	695,465		(2,663)			7.470	6.960	AO	12,886	51,543	02/20/2001	10/01/2007
88880P-AA-2	TOBACCO SETTLEMENT FIN CORP REV			1	2FE	575,438	100 1240	574,012	573,302	573,302					6.360	6.200	MN	4,659	36,462	04/30/2002	05/15/2025
2599999 - Total	Bonds - Special Revenue - Issuer Obligations					7,184,959	XXX	7,452,587	7,133,302	7,159,050		(5,882)			XXX	XXX	XXX	78,609	406,338	XXX	XXX
31283H-S9-7	FHLMC #G01444			2	1	186,540	102 5000	189,259	184,643	186,336		(576)			6.500	6.200	MON	1,000	12,002	04/09/2003	08/01/2032
312870-FM-8	FHLMC #G64672			2	1	225,103	102 5000	228,807	223,226	224,801		(662)			6.500	6.220	MON	1,209	14,510	09/12/2002	03/01/2032
2699999 - Total	Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities					411,643	XXX	418,066	407,869	411,137		(1,238)			XXX	XXX	XXX	2,209	26,512	XXX	XXX
3133TT-VD-0	CMO FHLMC 2328 OE			2	1	306,269	102 8900	317,604	308,681	306,988		952			6.500	6.600	MON	1,672	20,064	11/28/2001	06/15/2031
31392C-WD-2	CMO FNMA 02-16 LH			2	1	377,873	101 2180	381,880	377,283	377,283					6.500	6.320	MON	2,044	24,523	04/04/2002	03/25/2031
31392F-DO-7	CMO FNMA 02-71 UC			2	1	246,641	.98 6730	246,683	250,000	247,308		277			5.000	5.140	MON	1,042	12,500	11/06/2002	11/25/2017
31392F-PA-9	CMO FNMA 02-74 LE			2	1	503,730	.98 6010	493,006	500,000	502,296		(607)			5.000	4.840	MON	2,083	25,000	11/07/2002	11/25/2017
31393E-MU-0	CMO FNMA 03-84 GE			2	1	1,901,953	.95 6670	1,913,341	2,000,000	1,916,480		6,330			4.500	5.060	MON	7,500	90,000	07/24/2003	09/25/2018
31393E-PA-1	CMO FNMA 03-91 GB			2	1	1,929,844	.96 2760	1,925,532	2,000,000	1,941,053		4,938			4.500	4.910	MON	7,500	90,000	07/21/2003	09/25/2018
31394B-YU-2	CMO FNMA 04-91 BK			2	1	971,094	.93 0470	930,473	1,000,000	972,259		1,165			4.500	4.850	MON	3,750	22,500	06/27/2005	07/25/2031
31394C-GZ-9	CMO FNMA 05-13 PC			2	1	997,969	.98 2210	982,219	1,000,000	997,969					5.000	4.970	MON	4,167	37,500	03/03/2005	03/25/2031
31394D-W8-9	CMO FNMA 05-50 DM			2	1	482,344	.92 8520	464,264	500,000	482,500		156			5.000	5.280	MON	2,083	6,250	09/21/2005	06/25/2035
31394G-JP-9	CMO FHLMC 2649 OH			2	1	2,900,625	.96 9310	2,907,959	3,000,000	2,916,927		6,108			4.500	4.890	MON	11,250	135,000	07/21/2003	07/15/2018
31394K-CS-1	CMO FHLMC 2690 TV			2	1	1,816,250	.93 4880	1,869,760	2,000,000	1,844,588		13,409			4.500	5.700	MON	7,500	90,000	10/09/2003	11/15/2025
31394W-N9-5	CMO FHLMC 2777 VL			2	1	1,969,063	.92 1320	1,842,657	2,000,000	1,970,425		1,363			5.000	5.150	MON	8,333	83,333	02/18/2005	02/15/2026
31394X-M9-4	CMO FHLMC 2780 BE			2	1	466,875	.95 1750	475,876	500,000	470,624		2,258			4.500	5.310	MON	1,875	22,500	04/14/2004	04/15/2019
31394Y-K7-8	CMO FHLMC 2791 KG			2	1	1,498,594	.97 2760	1,459,154	1,500,000	1,498,594					5.500	5.480	MON	6,875	61,875	03/11/2005	04/15/2033
31395E-D6-9	CMO FHLMC 2845 NK			2	1	195,250	.97 3870	194,774	200,000	195,637		313			5.000	5.280	MON	833	10,000	10/14/2004	01/15/2032
31395E-S8-1	CMO FHLMC 2841 BY			2	1																

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

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
31395L-3X-7	CMO FHLMC 2918 MC			2	1	1,238,867	95.7260	1,196,580	1,250,000	1,239,459		592			5.000	5.100	MON	5,208	36,458	05/03/2005	07/15/2028
31395M-D6-3	CMO FHLMC 2934 HW			2	1	988,281	95.3960	953,963	1,000,000	988,812		531			5.000	5.110	MON	4,167	41,667	02/17/2005	04/15/2030
31395M-P2-9	CMO FHLMC 2930 MD			2	1	734,063	97.5910	731,936	750,000	734,903		840			5.000	5.270	MON	3,125	25,000	04/26/2005	07/15/2032
31395M-QH-5	CMO FHLMC 2935 JE			2	1	500,332	98.0590	490,298	500,000	500,223		(109)			5.000	4.950	MON	2,083	18,750	03/04/2005	10/15/2030
31395P-3G-5	CMO FHLMC 2931 JD			2	1	1,499,531	97.9460	1,469,195	1,500,000	1,499,531					5.000	4.970	MON	6,250	56,250	03/04/2005	02/15/2031
31395U-6S-4	CMO FHLMC 2971 CX			2	1	1,970,625	95.8350	1,916,710	2,000,000	1,971,926		1,301			5.000	5.170	MON	8,333	58,333	05/11/2005	07/15/2033
31396A-FH-2	CMO FHLMC 3028 WE			2	1	2,929,336	96.0220	2,880,671	3,000,000	2,930,478		1,142			5.000	5.260	MON	12,500	37,500	09/29/2005	02/15/2034
31396E-W5-1	CMO FHLMC 3061 HK			2	1	1,954,922	99.2270	1,984,557	2,000,000	1,955,008		86			5.500	5.760	MON	9,167		12/20/2005	03/15/2033
383739-2A-6	CMO GNMA 01-24 PE			2	1	995,000	105.4660	1,054,662	1,000,000	995,440		108			7.000	7.020	MON	5,833	70,000	07/05/2001	05/20/2031
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities						35,015,613	XXX	34,687,766	35,935,964	35,102,193		45,345			XXX	XXX	XXX	149,339	1,252,503	XXX	XXX
3199999 - Total - Special Revenue Bonds						42,612,215	XXX	42,558,419	43,477,135	42,672,380		38,225			XXX	XXX	XXX	230,157	1,685,353	XXX	XXX
049560-AB-1	ATMOS ENERGY CORP				2FE	507,580	109.7750	548,875	500,000	504,746		(702)			7.375	7.150	MON	4,712	36,875	05/31/2001	05/15/2011
264399-DP-8	DUKE ENERGY CORP SER D				2FE	1,630,410	108.1920	1,622,880	1,500,000	1,572,667		(14,925)			7.375	6.040	MS	36,875	110,625	09/21/2001	03/01/2010
373334-FY-2	GEORGIA PWR CO.				1FE	499,735	97.5160	487,580	500,000	499,800		49			4.100	4.110	FA	7,744	20,216	08/12/2004	08/15/2009
595620-AB-1	MIDAMERICAN ENERGY CO.				1FE	247,143	114.3520	285,880	250,000	247,253		38			6.750	6.750	JD	47	16,875	02/05/2002	12/30/2031
744560-AM-6	PUBLIC SVC ELEC & GAS				1FE	498,020	99.2730	496,367	500,000	498,234		159			5.000	5.050	FA	9,444	24,722	08/16/2004	08/15/2014
805901-AQ-8	SCANA CORP				1FE	995,450	105.3920	1,053,926	1,000,000	996,908		406			6.250	6.310	FA	26,042	62,500	10/24/2002	02/01/2012
92239M-AC-5	VECTREN UTILITY HLDGS				2FE	993,020	107.1240	1,071,240	1,000,000	995,332		624			6.625	6.720	JD	5,521	66,250	11/27/2001	12/01/2011
3299999 - Total Bonds - Public Utilities - Issuer Obligations						5,371,358	XXX	5,566,748	5,250,000	5,314,940		(14,351)			XXX	XXX	XXX	90,385	338,063	XXX	XXX
3899999 - Total - Public Utilities Bonds						5,371,358	XXX	5,566,748	5,250,000	5,314,940		(14,351)			XXX	XXX	XXX	90,385	338,063	XXX	XXX
00036A-AB-1	AARP 144A				1FE	1,056,170	124.0630	1,240,630	1,000,000	1,053,404		(748)			7.500	7.040	MON	12,500	75,000	09/06/2001	05/01/2031
00139P-AA-6	AIG SUNAMER GLOB FIN X 144A				1FE	289,768	116.6670	291,668	250,000	289,648		(119)			6.900	5.720	MS	5,079		10/18/2005	03/15/2032
007634-AA-6	AEGON NV				1FE	249,775	101.5120	253,780	250,000	249,776		1			5.750	5.750	JD	759		12/05/2005	12/15/2020
0258M0-BZ-1	AMERICAN EXPRESS CREDIT				1FE	791,443	101.0980	802,723	794,000	791,459		16			5.300	5.340	JD	3,390		11/29/2005	12/02/2015
0258M0-BZ-1	AMERICAN EXPRESS CREDIT		LS		1FE	205,337	101.0980	208,263	206,000	205,341		4			5.300	5.340	JD	880		11/29/2005	12/02/2015
02635P-RT-2	AMER GENL FIN CORP				1FE	99,184	100.7310	100,732	100,000	99,403		71			5.375	5.480	AC	1,344	5,375	09/26/2002	10/01/2012
026660-TZ-6	AMER HONDA FIN 144A				1FE	49,588	97.2850	48,643	50,000	49,685		97			3.850	4.080	MON	294	1,925	01/27/2005	11/06/2008
029163-AD-4	AMERICAN RE CORP				2FE	550,655	114.5950	572,975	500,000	550,539		(116)			7.450	6.550	JD	1,656	18,625	11/04/2005	12/15/2026
032166-AR-1	AMSOUTH BANCORP PVT				1FE	997,990	100.5930	1,005,930	1,000,000	998,123		133			5.200	5.220	AO	13,000	26,433	03/31/2005	04/01/2015
037411-AK-1	APACHE CORP				1FE	556,100	130.1470	650,735	500,000	552,210		(1,145)			7.950	6.980	AO	8,392	39,750	04/03/2002	04/15/2026
039483-AR-3	ARCHER DANIELS MIDLAND				1FE	485,035	112.6810	563,405	500,000	485,913		6,225			6.625	6.860	MON	5,521	33,125	03/15/2002	05/01/2029
054937-AD-9	BB&T CORP				2FE	496,215	98.2380	491,190	500,000	496,869		384			4.750	4.860	AO	5,938	23,750	04/16/2004	10/01/2012
05523U-AE-0	BAE SYS HLDGS INC 144A				2FE	491,870	98.2090	491,045	500,000	492,211		341			4.750	5.130	FA	10,292		10/12/2005	08/15/2010
064057-BD-3	BANK OF NEW YORK CO INC				1FE	499,070	102.5180	512,590	500,000	499,224		45			5.500	5.510	JD	2,292	27,500	11/05/2002	12/01/2017
073902-CD-8	BEAR STEARNS CO INC				1FE	228,420	93.1180	232,795	250,000	229,292		872			4.650	5.570	JJ	5,813	5,813	03/23/2005	07/02/2018
073902-KF-4	BEAR STEARNS CO INC		LS		1FE	498,315	99.7780	498,890	500,000	498,337		22			5.300	5.340	AO	4,490		10/24/2005	10/30/2015
101137-AF-4	BOSTON SCIENTIFIC CORP				1FE	756,090	101.5140	761,355	750,000	756,061		(29)			5.500	5.390	MON	5,042		12/01/2005	11/15/2015
110122-AL-2	BRISTOL MYERS SQUIBB CO.		LS		1FE	749,895	100.7500	755,625	750,000	749,917		22			5.250	5.250	FA	14,875		12/01/2005	08/15/2013
12189P-AA-0	BURLINGTON NTHRN SANTE FE			2	1FE	750,230	103.5600	745,329	719,707	735,761		(6,714)			7.420	6.360	MS	14,537	53,402	03/08/2001	03/23/2010
12189P-AD-4	BURLINGTON NTHRN SANTE FE			2	1FE	819,972	105.2460	853,818	811,259	818,000		(867)			6.230	6.060	JJ	25,271	50,498	10/25/2001	07/02/2018
12189P-AL-6	BURLINGTON NTHRN SANTE FE			2	1FE	968,114	105.1500	1,017,972	968,114	968,114					5.943	5.940	JJ	26,530	57,538	06/20/2002	01/15/2022
125581-AB-4	CIT GRP INC				1FE	653,530	113.4130	737,185	650,000	652,640		(319)			7.750	7.660	AO	12,454	50,375	07/29/2002	04/02/2012
141781-AR-5	CARGILL INC 144A				1FE	495,820	95.0810	475,405	500,000	496,749		362			4.375	4.470	JD	1,823	21,875	05/13/2003	06/01/2013
171232-AF-8	CHUBB CORP				1FE	505,680	104.1760	520,880	500,000	504,027		(560)			6.000	5.830	MON	3,833	30,000	10/31/2002	11/15/2011
172062-AF-8	CINCINNATI FINL CORP				1FE	494,050	112.6020	563,010	500,000	494,129		79			6.920	7.020	MON	4,421	34,600	05/09/2005	05/15/2028
17248R-AJ-5	CINGULAR WIRELESS LLC				1FE	747,893	112.7500	845,625	750,000	748,086		25			7.125	7.140	JD	2,375	53,438	09/09/2002	12/15/2031
200339-AD-1	COMERICA BANK			1	1FE	527,435	105.2380	526,190	500,000	512,880		(3,919)			7.125	6.140	JD	2,969	35,625	12/04/2001	12/01/2013
20825C-AF-1	CONOCOPHILLIPS				1FE	281,401	107.3230	308,017	287,000	281,633		79			5.900	6.040	AO	3,575	16,933	03/10/2003	10/15/2032
20825C-AF-1	CONOCOPHILLIPS		LS		1FE	282,382	107.3230	309,090	288,000	282,614		79			5.900	6.040	AO	3,587	16,992	03/10/2003	10/15/2032
210805-DP-9	CONTINENTAL AIRLINES INC				1FE	1,022,890	103.3870	1,033,877	1,000,000	1,017,241		(853)			6.563	6.270	FMAN	8,386	65,630	05/29/2002	08/15/2013
216669-AG-6	COOPER INDUS INC				1FE	497,245	101.8180	509,090	500,000	498,365		373			5.500	5.590	MON				

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

**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
260543-BJ-1	DOW CHEM	L.S.			1FE	343,536	120.4820	400,000	332,000	342,974		(179)			7.375	7.080	MN	4,081	24,485	07/11/2002	11/01/2029
291011-AQ-7	EMERSON ELEC CO				1FE	983,350	108.5620	1,085,620	1,000,000	984,076		234			6.000	6.120	FA	22,667	60,000	08/14/2002	08/15/2032
302508-AM-8	FMR CORP 144A				1FE	496,511	121.5020	479,933	500,000	485,015		(4,553)			7.490	5.120	JD	1,315	29,586	05/07/2003	06/15/2019
33716M-AA-5	FIRST TENNESSEE BANK				1FE	529,315	97.1160	485,580	500,000	522,867		(2,630)			4.625	3.900	MN	2,955	23,125	06/13/2003	05/15/2013
349631-AG-6	FORTUNE BRANDS				2FE	483,660	105.7480	528,740	500,000	484,669		278			6.625	6.890	JJ	15,274	33,125	04/19/2002	07/15/2028
36158F-AD-2	GE GLOB INS HLDG				2FE	539,855	121.3470	606,735	500,000	538,012		(569)			7.050	7.090	JD	1,722	38,750	05/02/2002	06/15/2030
37247D-AE-6	GENWORTH FINL INC				1FE	198,715	104.3720	207,700	199,000	198,750		22			5.750	5.760	JD	509	11,443	06/09/2004	06/15/2014
37247D-AE-6	GENWORTH FINL INC	L.S.			1FE	300,570	104.3720	314,160	301,000	300,621		34			5.750	5.760	JD	769	17,308	06/09/2004	06/15/2014
381317-AO-9	GOLDEN W FINL CORP				1FE	484,365	98.0270	490,135	500,000	486,775		1,597			4.750	5.220	AO	5,938	23,750	06/25/2004	10/01/2012
38141G-CM-4	GOLDMAN SACHS GRP INC				1FE	499,390	101.4190	507,095	500,000	499,513		42			5.500	5.510	MN	3,514	27,500	11/07/2002	11/15/2014
386088-AH-1	GRAND METRO INV CORP				1FE	1,051,459	125.6800	1,068,280	850,000	1,051,332		(127)			7.450	5.760	AO	13,369		12/07/2005	04/15/2035
40429C-AA-0	HSBC FIN CORP				1FE	491,840	105.0000	525,000	500,000	494,703		788			6.750	6.990	MN	4,313	33,750	02/04/2002	05/15/2011
41011W-BJ-8	JOHN HANCOCK GLOB FDG II 144A				1FE	497,485	100.0860	500,430	500,000	497,956		170			5.250	5.300	FA	9,188	26,250	02/10/2003	02/25/2015
416592-AE-3	HARTFORD LIFE INC				1FE	757,944	105.3750	758,700	720,000	756,139		(521)			7.375	6.950	MS	17,700	53,100	11/29/2001	03/01/2031
42307T-AG-3	HJ HEINZ FIN CO				1FE	550,632	109.8310	549,155	500,000	548,692		(753)			6.750	6.000	MS	9,938	33,750	04/04/2003	03/15/2030
44643Q-FD-0	HUNTINGTON NATL BANK				1FE	99,686	95.1470	95,148	100,000	99,729		16			4.950	4.970	MS	1,485		03/12/2003	03/15/2018
46625H-AT-7	JP MORGAN CHASE				1FE	499,155	103.1280	515,640	500,000	499,402		68			5.750	5.770	JJ	14,375	28,750	01/31/2003	01/02/2013
46625H-AT-7	JP MORGAN CHASE	L.S.			1FE	1,026,870	103.1280	1,031,280	1,000,000	1,020,539		(2,357)			5.750	5.350	JJ	28,750	57,500	01/31/2003	01/02/2013
49228R-AC-7	KERN RIVER FDG CORP 144A			2	1FE	839,492	106.5890	867,691	814,053	835,165		(2,458)			6.676	6.190	MON	4,680	49,817	06/04/2002	07/31/2016
49306C-AD-3	KEY BANK NA				1FE	548,160	108.4660	542,333	500,000	538,386		(6,432)			7.000	5.250	FA	14,583	35,000	06/09/2004	02/01/2011
49306C-AG-6	KEY BANK NA				1FE	248,500	91.1580	227,895	250,000	248,690		76			4.625	4.680	JD	514	11,563	06/03/2003	06/15/2018
515074-AA-0	LANDMARK LEASING LLC 144A			1	1FE	439,898	100.6320	419,104	416,472	439,898		(4,631)			6.200	5.250	AO	6,455	20,585	02/04/2005	10/01/2022
52517P-SZ-5	LEHMAN BROS HLDS				1FE	496,650	105.2740	526,372	500,000	497,133		162			5.875	5.940	MN	3,753	29,375	11/06/2002	11/15/2017
534187-AP-4	LINCOLN NATL CORP				1FE	975,380	97.0870	970,870	1,000,000	977,876		2,190			4.750	5.080	FA	17,944	47,500	11/09/2004	02/15/2014
53983Q-AD-1	LOCKHEED MARTIN CORP (PUT 08)				2FE	300,670	120.8140	302,035	250,000	300,553		(117)			7.200	5.770	MN	3,000	9,000	10/14/2005	05/01/2036
585515-AD-1	MELLON FDG CORP				1FE	929,175	99.6630	896,967	900,000	924,649		(2,106)			5.000	4.610	JD	3,750	45,000	02/23/2005	12/01/2014
589331-AK-3	MERCK & CO INC				1FE	346,934	95.6370	334,730	350,000	347,154		220			4.750	4.860	MS	5,542	8,959	02/14/2005	03/01/2015
590188-JF-6	MERRILL LYNCH				1FE	555,805	110.0630	550,315	500,000	552,857		(2,886)			6.500	5.330	JJ	14,986	32,500	12/17/2004	07/15/2018
590188-JN-9	MERRILL LYNCH				1FE	845,573	114.1120	855,840	750,000	833,594		(4,322)			6.875	6.560	MN	6,589	51,563	01/16/2003	11/15/2018
59156R-AD-0	METLIFE INC				1FE	519,555	102.0810	510,405	500,000	517,785		(1,770)			5.375	4.760	JD	1,194	26,875	02/18/2005	12/15/2012
617446-HD-4	MORGAN STANLEY	L.S.			1FE	249,758	120.0250	300,063	250,000	249,766		3			7.250	7.250	AO	4,531	18,125	03/27/2002	04/01/2032
635405-AM-5	NATL CITY CORP				1FE	327,941	113.4310	368,651	325,000	327,572		(115)			6.875	6.780	MN	2,855	22,344	01/16/2002	05/15/2019
637432-CA-1	NATL RURAL UTILITIES				1FE	42,156	101.6250	40,650	40,000	41,525		(630)			6.200	4.260	FA	1,033	1,240	01/27/2005	02/01/2008
638612-AE-1	NATIONWIDE FINL SVCS				1FE	995,250	105.2510	1,052,510	1,000,000	996,853		431			6.250	6.310	MN	7,986	62,500	11/14/2001	11/15/2011
664787-AD-0	NTHRN BORDER PIPELINE SER A				1FE	997,641	120.7580	1,207,580	1,000,000	998,060		65			7.500	7.520	AO	18,750	75,000	02/01/2002	09/15/2021
674599-BV-6	OCCIDENTAL PETROLEUM				1FE	824,010	109.7600	823,200	750,000	823,317		(683)			6.750	4.860	JJ	23,344		12/01/2005	01/15/2012
70109H-AE-5	PARKER HANFIFIN CORP MTN				1FE	527,055	108.2740	541,371	500,000	523,542		(1,229)			6.550	6.010	JJ	15,101	32,750	12/03/2002	07/15/2018
718507-AZ-9	CONOCOPHILLIPS			1	1FE	107,000	105.5000	105,500	100,000	104,653		(806)			7.125	6.000	MS	2,098	7,125	11/18/2002	03/15/2028
740587-GE-4	PREMIUM ASSET 2003 10 144A				1FE	499,755	97.8370	489,185	500,000	499,846		43			4.150	4.160	AO	3,977	20,800	10/15/2003	04/22/2009
7425AO-AG-5	PRINCIPAL LIFE GLOB 144A				1FE	741,573	106.2790	797,098	750,000	744,155		750			6.250	6.400	FA	17,708	46,875	04/01/2002	02/15/2012
743315-AJ-2	PROGRESSIVE CORP				1FE	555,825	112.5430	562,715	500,000	555,664		(161)			6.625	5.740	MS	11,042		10/31/2005	03/01/2029
750236-AB-7	RADIANT GRP INC				1FE	555,900	111.0340	555,170	500,000	538,903		(5,910)			7.750	6.040	JD	3,229	38,750	12/06/2002	06/01/2011
758940-AF-7	REGIONS FINL				1FE	812,715	109.2980	819,735	750,000	812,008		(707)			7.000	5.150	MS	17,500		12/01/2005	03/01/2011
759351-AC-3	REINS GRP OF AMER				1FE	1,068,765	106.5980	1,065,980	1,000,000	1,049,005		(6,726)			6.750	5.760	JD	3,000	67,500	11/13/2002	12/15/2011
78387G-AK-9	SBC COMM INC				1FE	1,049,340	103.0190	1,030,190	1,000,000	1,035,935		(4,438)			5.875	5.220	FA	22,194	58,750	10/09/2002	08/15/2012
806605-AE-1	SCHERING PLOUGH CORP	L.S.			1FE	508,200	101.8760	509,380	500,000	506,883		(683)			5.550	5.330	JD	2,313	27,750	12/18/2003	12/01/2013
86787G-AC-6	SUNTRUST BANKS INC				1FE	320,976	102.0710	314,381	308,000	320,330		(646)			5.450	5.000	JD	1,399	16,786	02/02/2005	12/01/2017
86787G-AC-6	SUNTRUST BANKS INC	L.S.			1FE	594,661	102.0710	604,264	592,000	594,642		(132)			5.450	5.390	JD	2,689	32,264	02/02/2005	12/01/2017
86787G-AE-2	SUNTRUST BANKS INC				1FE	248,928	100.2940	250,737	250,000	248,968		40			5.400	5.440	AO	3,375		03/17/2005	04/01/2020
87228T-AC-1	TCI COMM INC				2FE	1,785,360	121.1690	1,938,704	1,600,000	1,737,361		(9,525)			8.750	7.470	FA	58,333	140,000	12/09/1999	08/01/2015
88319Q-HZ-2	TEXTRON FINL CORP				1FE	990,220	98.3870	983,877	1,000,000	990,669		449			4.600	4.840	MN	7,411	23,639	10/07/2005	05/03/2010
90783R-AA-2	UNION PAC RLRD CO			2	1FE	740,026	107.2330	793,552	740,026	740,026					6.061	6.060	JJ	20,433	44,853	06/12/2002	01/17/2023
92552A-AH-3	VIACOM INC				2FE	2,728,245	114.1890	2,854,725	2,500,000	2,715,969		(3,204)			7.875	7.120	JJ	82,578	196,875	12/04/2001	07/30/2030
92976G-AD-3	WACHOVIA BANK NA				1FE	977,050	97.7100	977,107	1,000,000	978,548		1,498			4.875	5.170	FA	20,313	24,510	03/14/2005	02/01/2015
939322-AV-5	WASHINGTON MUTUAL INC				1FE	981,670	97.1030	971,030	1,000,000	981,931		261			5.250	5.460	MS	13,854		10/03/2005	09/15/2017
948741-AD-5	WEINGARTEN REALTY INV				1FE	999,726	109.7910	1,097,910	1,000,000	999,845		22			7.						

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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
94874R-BU-9	WEINGARTEN REALTY INV				1FE	416,000	105.0790	420,317	400,000	412,437		(1,291)			6.107	5.590	NS	7,193	24,428	01/21/2003	07/15/2013
949746-CR-0	WELLS FARGO & CO.				1FE	495,230	99.1210	495,605	500,000	496,223		329			5.000	5.100	MN	3,194	25,000	10/30/2002	11/15/2014
98153B-AE-4	WORLD SAVINGS BANK FSBI				1FE	499,480	98.6630	493,315	500,000	499,638		95			4.500	4.520	JD	1,000	22,500	05/25/2004	06/15/2009
983024-AE-0	WYETH				1FE	252,328	101.2950	253,238	250,000	251,994		(192)			5.500	5.370	FA	5,729	13,750	01/05/2004	02/01/2014
032479-AD-9	ANADARKO FIN CO SER B				2FE	673,273	122.5610	704,726	575,000	668,907		(1,502)			7.500	6.210	MN	7,188	43,125	11/14/2002	05/01/2031
570362-AA-1	MARITIMES & NE PIPELINE SER99 144A			2	1FE	1,495,050	114.3950	1,715,925	1,500,000	1,496,352		271			7.700	7.730	MN	9,946	115,500	06/17/1999	11/30/2019
698900-AG-2	PANCANADIAN ENERGY CORP				2FE	499,335	120.2010	601,005	500,000	499,360		8			7.200	7.210	MN	6,000	36,000	10/31/2001	11/01/2031
89352H-AA-7	TRANS CANADA PIPELINES				1FE	496,535	93.7500	468,750	500,000	497,292		305			4.000	4.080	JD	889	20,000	06/09/2003	06/15/2013
008281-AL-1	AFRICAN DEV BANK				1FE	535,445	114.2190	571,095	500,000	528,658		(2,089)			6.875	6.080	AO	7,257	34,375	06/18/2002	10/15/2015
02364W-AH-8	AMER MOVIL SA DE CV				2FE	245,265	100.3400	250,850	250,000	245,342		77			5.750	6.020	JJ	6,628		11/03/2005	01/15/2015
02364W-AJ-4	AMER MOVIL SA DE CV				2FE	236,875	98.6300	246,575	250,000	236,920		45			6.375	6.780	MS	5,313		10/06/2005	03/01/2035
143658-AH-5	CARNIVAL CORP				1FE	475,695	111.1600	555,800	500,000	477,040		426			6.650	7.060	JJ	15,332	33,250	10/07/2002	01/15/2028
1912E0-AC-6	COCA COLA HBC FIN BV				1FE	250,225	100.5200	251,300	250,000	250,200		(21)			5.125	5.110	MS	3,701	12,813	02/12/2004	09/17/2013
219868-BK-1	CORP ANDINA DE FOMENTO				1FE	499,960	98.4570	492,285	500,000	499,962		2			5.125	5.120	MN	3,986	12,813	04/28/2005	05/05/2015
21987B-AK-4	CODELCO INC 144A				1FE	476,585	99.5470	497,735	500,000	476,644		59			5.625	5.960	MS	7,813		11/03/2005	09/21/2035
302154-AM-1	EXPORT IMPORT BANK OF KOREA				1FE	737,235	99.2620	744,465	750,000	737,325		90			5.125	5.350	MS	11,211		12/01/2005	03/16/2015
448414-AC-6	HUTCHISON WHAMPOA FIN 144A				1FE	223,968	113.4360	226,872	200,000	223,776		(192)			7.450	6.010	FA	6,208		11/03/2005	08/01/2017
449786-AA-0	ING BANK NV 144A				1FE	266,583	99.9310	249,828	250,000	263,750		(1,169)			5.125	4.400	MN	2,135	12,813	06/18/2003	05/01/2015
449786-AA-0	ING BANK NV 144A				1FE	266,583	99.9310	249,828	250,000	263,750		(1,169)			5.125	4.400	MN	2,135	12,813	06/18/2003	05/01/2015
656531-AG-5	NORSK HYDRO AS				1FE	159,398	118.2530	189,205	160,000	159,458		10			6.800	6.830	JJ	5,017	10,880	11/07/2001	01/15/2028
74251U-AC-8	PRINCIPAL FINL GRP(AU) 144A				1FE	563,720	109.6330	548,165	500,000	537,544		(9,056)			8.200	5.860	FA	15,489	41,000	12/02/2002	08/15/2009
75968N-AB-7	RENAISSANCE HLDGS LTD				2FE	399,176	99.8720	399,488	400,000	399,380		68			5.875	5.900	FA	8,878	23,500	01/28/2003	02/15/2013
92857T-AH-0	VODAFONE GRP PLC				1FE	342,222	124.8340	374,502	300,000	339,917		(648)			7.875	6.750	FA	8,925	23,625	01/09/2002	02/15/2030
92857W-AB-6	VODAFONE GRP PLC				1FE	150,249	100.0000	150,000	150,000	150,241		(3)			6.250	6.230	MN	807	9,375	11/19/2002	11/30/2032
3999999	- Total Bonds - Industrial, Misc. - Issuer Obligations					66,468,043	XXX	68,990,869	64,484,631	66,218,311		(89,681)			XXX	XXX	XXX	1,027,485	3,331,054	XXX	XXX
05948X-WD-9	BOAMS 03-8 1A13			2	1FE	495,625	98.2390	491,197	500,000	496,059		183			5.500	5.590	MON	2,292	27,500	08/18/2004	11/25/2033
05949A-PF-1	BOAMS 04-7 5A10			2	1FE	355,316	98.3330	351,151	357,101	355,418		576			5.250	5.290	MON	1,562	18,748	07/21/2004	08/25/2034
12668A-LL-7	CWALT 05-50CB 4A1			2	1FE	972,159	98.9780	965,694	975,665	972,179		106			5.000	5.000	MON	4,065	12,196	09/16/2005	11/25/2020
12669F-ZO-9	CIWHL 04-8 1A8			2	1FE	939,063	95.0540	950,541	1,000,000	946,008		5,187			5.250	5.130	MON	4,375	52,500	08/20/2004	07/25/2034
172973-3Y-3	CMSI 05-8 1A1			2	1FE	493,001	99.2210	493,792	497,666	493,025		46			5.500	5.620	MON	2,281	2,281	10/31/2005	11/25/2035
172973-G8-6	CMSI 04-8 1A4			2	1FE	3,996,250	98.0000	3,920,000	4,000,000	3,996,250					5.500	5.450	MON	18,333	164,949	02/28/2005	10/25/2034
172973-T3-3	CMSI 05-3 1A7			2	1FE	481,875	95.4920	477,461	500,000	482,143		268			5.500	5.760	MON	2,292	18,333	04/14/2005	04/25/2035
172973-YT-0	CMSI 04-5 1A3			2	1FE	750,566	99.0160	744,579	751,976	750,566		329			5.250	5.200	MON	3,290	39,479	08/03/2004	08/25/2034
2254W0-GY-5	CSFB 04-6 1A5			2	1FE	1,004,330	98.0780	985,955	1,005,272	1,004,330		190			4.625	4.550	MON	3,874	46,545	09/10/2004	10/25/2034
2254W0-HC-2	CSFB 04-6 2A1			2	1FE	1,691,939	95.5170	1,616,344	1,692,203	1,691,939		38			4.750	4.680	MON	6,698	80,381	09/15/2004	09/25/2019
36185N-5D-8	GMACH 04-J5 A6			2	1FE	989,531	97.8530	978,532	1,000,000	990,326		752			5.500	5.610	MON	4,583	55,000	12/02/2004	01/25/2035
949788-AE-3	WFMB 04-7 2A1			2	1FE	1,038,949	96.5000	1,009,526	1,046,141	1,039,416		1,301			4.500	4.500	MON	3,923	47,076	09/16/2004	07/25/2019
94982E-AA-2	WFMB 05-1 1A1			2	1FE	450,447	97.6990	440,051	450,412	450,412		(36)			4.750	4.680	MON	1,783	17,825	01/27/2005	01/25/2020
4199999	- Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage- Backed Securities					13,659,051	XXX	13,424,823	13,776,436	13,668,071		8,940			XXX	XXX	XXX	59,351	582,813	XXX	XXX
02660T-ER-0	AHM 05-2 5A1			2	1FE	2,487,109	96.7650	2,419,141	2,500,000	2,487,441		331			5.064	5.100	MON	10,550	52,750	07/12/2005	09/25/2035
05947U-4F-2	BACM 05-6 AJ			2	1FE	993,911	99.9150	999,154	1,000,000	993,911		8			5.182	5.240	MON	4,318		12/16/2005	09/10/2047
07383F-7W-2	BSCMS 05-PWR8 A4			2	1FE	981,328	96.2810	962,816	1,000,000	981,959		630			4.674	4.900	MON	3,895	19,475	07/21/2005	06/11/2041
07383F-JC-3	BSCMS 02-TOP6 A2			2	1FE	522,319	106.2280	509,899	480,000	514,059		(5,301)			6.460	4.880	MON	2,584	31,008	05/27/2004	10/15/2036
07383F-XS-2	BSCMS 04-PWR6 A6			2	1FE	1,003,477	97.5840	975,842	1,000,000	1,003,133		(343)			4.825	4.750	MON	4,021	40,216	02/23/2005	11/11/2041
20047G-BP-1	COMM 04-LB3A A4			2	1FE	1,004,950	100.4510	1,004,512	1,000,000	1,003,970		(664)			5.234	5.130	MON	4,362	52,340	06/18/2004	07/10/2037
22541S-WK-0	CSFB 04-C3 A5			2	1FE	502,500	99.4960	497,481	500,000	502,104		(299)			5.113	5.010	MON	2,130	25,565	08/11/2004	07/12/2037
225470-AS-2	CSFB 05-C5 AJ			2	1FE	976,117	98.3070	983,076	1,000,000	976,366		249			5.100	5.380	MON	4,250	4,250	10/26/2005	08/15/2038
225470-MN-9	CSFB 05-C6 AJ			2	1FE	494,610	99.2590	496,297	500,000	494,617		7			5.230	5.340	MON	2,179		12/14/2005	12/15/2040
36228C-TH-6	GSMS 04-GG2 A6			2	1FE	1,817,529	101.4410	1,775,219	1,750,000	1,812,961		(4,087)			5.396	4.820	MON	7,869	67,450	06/10/2005	08/10/2038
36828D-HV-1	GEPMC 04-C3 A3			2	1FE	496,211															

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

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
61746W-ZA-1	MSDWC 03-TOP9 A2			2	JFE	1,005,153	.97 8320	978,321	1,000,000	1,003,389		(635)			4.740	4.640	MON	3,950	47,400	01/24/2003	11/13/2036
760985-2Y-6	RAMP 04-RS4 A16			2	JFE	999,989	.98 4370	984,375	1,000,000	999,989					5.072	4.980	MON	4,227	50,718	04/16/2004	04/25/2034
760985-4B-4	RAMP 04-RS5 A16			2	JFE	499,990	.100 3430	501,719	500,000	499,990					5.550	5.460	MON	2,313	27,750	05/21/2004	05/25/2034
760985-NC-1	RAMP 02-RZ3 M1			2	JFE	499,905	.99 6560	498,281	500,000	499,905					5.280	5.190	MON	2,200	26,147	08/08/2002	08/25/2032
76110W-UY-0	RASC 03-KS10 M11			2	JFE	999,695	.99 6250	996,250	1,000,000	999,695					5.120	5.040	MON	4,267	51,200	11/17/2003	12/25/2033
76110W-ZP-4	RASC 04-KS6 A16			2	JFE	999,522	.99 7180	997,188	1,000,000	999,522					5.390	5.310	MON	4,492	53,861	06/09/2004	07/25/2034
929766-CU-5	WBCMT 03-C3 A2			2	JFE	1,004,944	.98 4730	984,737	1,000,000	1,003,238		(620)			4.867	4.770	MON	4,056	48,670	01/28/2003	02/15/2035
94980G-AK-7	WFHET 04-2 A19			2	JFE	499,706	.97 0620	485,313	500,000	499,706					4.887	4.920	MON	2,075	24,900	08/27/2004	04/25/2034
4399999	Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities					22,573,028	.XXX	22,203,910	22,430,000	22,533,064		(18,986)			.XXX	.XXX	.XXX	91,890	861,841	.XXX	.XXX
22541S-3C-0	HEMT 04-6 M2			2	JFE	499,993	.98 6250	493,125	500,000	499,993					5.321	5.190	MON	2,217	26,605	12/07/2004	04/25/2035
225458-4G-0	HEMT 05-4 M4			2	JFE	749,999	.99 9060	749,297	750,000	749,999					5.701	5.600	MON	3,563	10,689	09/20/2005	01/25/2036
396789-FW-4	GCCFC 04-GG1 D			2	JFE	150,744	.100 4990	150,750	150,000	150,620		(77)			5.303	5.210	MON	663	8,065	04/29/2004	06/10/2036
617451-BX-6	MSC 05-H07 F			2	JFE	246,292	.98 6740	246,685	250,000	246,315		24			5.205	5.370	MON	1,084	1,084	11/17/2005	11/14/2042
4499999	Total Bonds - Industrial, Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities					1,647,028	.XXX	1,639,857	1,650,000	1,646,927		(53)			.XXX	.XXX	.XXX	7,527	46,443	.XXX	.XXX
4599999	Total - Industrial and Miscellaneous Bonds					104,347,150	.XXX	106,259,459	102,341,067	104,066,373		(99,780)			.XXX	.XXX	.XXX	1,186,253	4,822,151	.XXX	.XXX
5499999	Total - Issuer Obligations					87,752,584	.XXX	90,666,429	85,611,436	87,424,281		(108,636)			.XXX	.XXX	.XXX	1,274,268	4,423,712	.XXX	.XXX
5599999	Total - Single Class Mortgage-Backed/Asset-Backed Securities					1,125,302	.XXX	1,157,515	1,113,156	1,122,514		(3,269)			.XXX	.XXX	.XXX	6,323	75,882	.XXX	.XXX
5699999	Total - Defined Multi-Class Residential Mortgage-Backed Securities					48,674,664	.XXX	48,112,589	49,712,400	48,770,264		54,285			.XXX	.XXX	.XXX	208,690	1,835,316	.XXX	.XXX
5799999	Total - Other Multi-Class Residential Mortgage-Backed Securities						.XXX								.XXX	.XXX	.XXX			.XXX	.XXX
5899999	Total - Defined Multi-Class Commercial Mortgage-Backed Securities					22,573,028	.XXX	22,203,910	22,430,000	22,533,064		(18,986)			.XXX	.XXX	.XXX	91,890	861,841	.XXX	.XXX
5999999	Total - Other Multi-Class Commercial Mortgage-Backed Securities					1,647,028	.XXX	1,639,857	1,650,000	1,646,927		(53)			.XXX	.XXX	.XXX	7,527	46,443	.XXX	.XXX
6099999	Totals					161,772,606	.XXX	163,780,300	160,516,992	161,497,050		(76,659)			.XXX	.XXX	.XXX	1,588,698	7,243,194	.XXX	.XXX

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ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

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

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			15 Change in Book/ Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change In B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change In B./A.C.V.		
05576F-AA-7	BT INSTL CAP TRUST A 144A			250,000,000	1.00		260,395	1.062	265,413	262,868	1,685	20,225				(705)			RP1U	01/15/2002
065912-AA-5	BANKAMERICA INSTIT B 144A			500,000,000	1.00		499,070	1.058	528,880	498,920	107	38,500				17			RP1UFE	03/19/2002
17303N-AA-5	CITICORP CAP III			500,000,000	1.00		524,173	1.068	534,080	534,955	15,139	40,075				(3,434)			RP1UFE	07/31/2002
17305H-AA-6	CITIGROUP CAP III			500,000,000	1.00		555,156	1.230	615,000	556,650	3,177	38,125				(520)			RP1UFE	11/18/2002
26156F-AA-1	DRESDNER FDG TRUST I AG 144A			500,000,000	1.00		541,510	1.229	614,740	543,820	113	40,758				(644)			RP1UFE	11/30/2001
316779-AA-5	FIFTH THIRD CAP TRUST I SER A			500,000,000	1.00		525,707	1.069	534,545	540,870	11,978	40,680				(4,137)			RP1UFE	11/28/2001
44978N-AA-3	ING CAP FDG TRUST III			500,000,000	1.00		522,835	1.137	568,520	537,955	117	42,195				(3,643)			RP1UFE	04/02/2001
62874H-AA-3	NB CAP TRUST IV			500,000,000	1.00		518,688	1.071	535,415	524,465	8,708	41,250				(1,088)			RP1UFE	05/27/1999
893473-AC-2	TRANSAMERICA CAP III			500,000,000	1.00		513,269	1.163	581,560	513,610	4,872	38,125				(102)			RP1UFE	11/28/2001
90262W-AA-1	UBS PFD FDG TRUST II			500,000,000	1.00		501,990	1.097	548,570	503,080	503	36,235				(287)			RP1UFE	07/20/2001
94974Y-AA-8	WELLS FARGO CAP A 144A			500,000,000	1.00		509,263	1.058	528,905	511,275	3,221	38,650				(534)			RP1UFE	07/25/2001
06738C-AE-9	BARCLAYS BANK PLC 144A		F	250,000,000	1.00		264,580	1.154	288,420	273,100	950	21,375				(2,112)			RP1UFE	06/01/2001
40427L-AA-2	HSBC CAP FDG LP 144A		F	1,000,000,000	1.00		1,100,257	1.170	1,170,330	1,168,030	48,000	95,470				(18,426)			RP1UFE	11/28/2001
6299999 - Total	- Preferred Stock - Banks, Trust, Insurance						6,836,893	.XXX	7,314,378	6,969,598	98,570	531,663				(35,615)			XXX	XXX
6599999 Total	- Preferred Stocks						6,836,893	.XXX	7,314,378	6,969,598	98,570	531,663				(35,615)			XXX	XXX

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

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book / Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)			16 Total Foreign Exchange Change in B. /A.C.V.
7299999 Total - Common Stocks						XXX									XXX	XXX	
7399999 Total - Preferred and Common Stocks						6,836,893	XXX	7,314,378	6,969,598	98,570	531,663			(35,615)		XXX	XXX

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

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**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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
3128X3-4T-7	FED HOME LOAN MTG CORP		02/10/2005	DEUTSCHE BANK		499,800	500,000	
3136F6-C9-8	FED NATL MTG ASSOC		02/15/2005	CS FIRST BOSTON CORPORATION		499,500	500,000	
3136F6-L2-3	FED NATL MTG ASSOC		02/24/2005	LEHMAN BROTHERS INC		499,500	500,000	
3136F7-CZ-8	FED NATL MTG ASSOC		06/15/2005	MORGAN KEEGAN		1,498,500	1,500,000	
3136F7-DP-9	FED NATL MTG ASSOC		06/24/2005	GOLDMAN SACHS AND COMPANY		999,000	1,000,000	
0399999	- Total - Bonds - U.S. Government					3,996,300	4,000,000	
1099999	- Total - Bonds - All Other Government							
1799999	- Total - Bonds - States, Territories and Possessions							
2499999	- Total - Bonds - Political Subdivisions							
31339W-NG-7	CMO FHLMC 2439 LG		06/28/2005	CAPITALIZED INTEREST				
3133TT-X4-8	CMO FHLMC 2326 Z0		03/01/2005	CAPITALIZED INTEREST		20,499	20,499	
31394B-YU-2	CMO FNMA 04-91 BK		06/27/2005	BARCLAYS CAPITAL		971,094	1,000,000	3,625
31394C-GZ-9	CMO FNMA 05-13 PC		03/03/2005	GOLDMAN SACHS AND COMPANY		997,969	1,000,000	972
31394D-W8-9	CMO FNMA 05-50 DM		09/21/2005	BANK OF AMERICA		482,344	500,000	1,736
31394W-N9-5	CMO FHLMC 2777 VL		02/18/2005	UBS SECURITIES, LLC		1,969,063	2,000,000	6,389
31394Y-K7-8	CMO FHLMC 2791 KG		03/11/2005	UBS SECURITIES, LLC		1,498,594	1,500,000	3,438
31395K-T3-7	CMO FHLMC 2901 UC		09/22/2005	BANK OF AMERICA		2,891,719	3,000,000	10,833
31395L-3X-7	CMO FHLMC 2918 MC		05/03/2005	BARCLAYS CAPITAL		1,238,867	1,250,000	868
31395M-D6-3	CMO FHLMC 2934 HW		02/17/2005	CITIGROUP INC		988,281	1,000,000	3,750
31395M-P2-9	CMO FHLMC 2930 MD		04/26/2005	BARCLAYS CAPITAL		734,063	750,000	2,917
31395M-QH-5	CMO FHLMC 2935 HE		03/04/2005	DEUTSCHE BANK		500,332	500,000	556
31395P-3G-5	CMO FHLMC 2931 JD		03/04/2005	BEAR STEARNS SECURITIES CORP		1,499,531	1,500,000	1,667
31395U-G5-4	CMO FHLMC 2971 CX		05/11/2005	BEAR STEARNS SECURITIES CORP		1,970,625	2,000,000	8,333
31396A-FH-2	CMO FHLMC 3028 ME		09/29/2005	CS FIRST BOSTON CORPORATION		2,929,332	3,000,000	12,083
31396E-W5-1	CMO FHLMC 3061 HK		12/20/2005	CS FIRST BOSTON CORPORATION		1,954,922	2,000,000	6,722
67178K-AA-8	OAK RIDGE IND DEV REV		12/01/2005	BANK OF AMERICA		750,000	750,000	
3199999	- Total - Bonds - Special Revenue					21,397,239	21,770,499	63,889
3899999	- Total - Bonds - Public Utilities							
00139P-AA-6	ATG SUNAMER GLOB FIN X 144A		10/18/2005	CITIGROUP INC		289,768	250,000	1,725
007634-AA-6	AEGON NV		12/05/2005	BANK OF AMERICA		249,775	250,000	
0258M0-BZ-1	AMERICAN EXPRESS CREDIT		11/29/2005	CS FIRST BOSTON CORPORATION		996,780	1,000,000	
02660T-ER-0	AHM 05-2 5A1		07/12/2005	LEHMAN BROTHERS INC		2,487,109	2,500,000	4,923
02666Q-TZ-6	AMER HONDA FIN 144A		01/27/2005	BANK OF AMERICA		49,588	50,000	455
029163-AD-4	AMERICAN RE CORP		11/04/2005	UBS SECURITIES, LLC		550,655	500,000	14,900
032166-AR-1	AMSOUTH BANCORP PVT		03/31/2005	GOLDMAN SACHS AND COMPANY		997,990	1,000,000	1,011
05523U-AE-0	BAE SYS HLDGS INC 144A		10/12/2005	BANK OF AMERICA		491,870	500,000	5,410
05947U-4F-2	BACM 05-6 AJ		12/16/2005	BANK OF AMERICA		993,911	1,000,000	4,030
07383F-7W-2	BSCMS 05-PWR8 A4		07/21/2005	JP MORGAN CHASE		981,328	1,000,000	3,246
07383F-X5-2	BSCMS 04-PWR6 A6		02/23/2005	DEUTSCHE BANK		1,003,477	1,000,000	3,619
073902-CD-8	BEAR STEARNS CO INC		03/23/2005	BEAR STEARNS SECURITIES CORP		228,420	250,000	2,809
073902-KF-4	BEAR STEARNS CO INC		10/24/2005	BEAR STEARNS SECURITIES CORP		498,315	500,000	
101137-AF-4	BOSTON SCIENTIFIC CORP		12/01/2005	MERRILL LYNCH		756,090	750,000	2,177
110122-AL-2	BRISTOL MYERS SQUIBB CO		12/01/2005	CITIGROUP INC		749,895	750,000	12,141
12668A-LL-7	CWALT 05-50CB 4A1		09/16/2005	MORGAN STANLEY AND CO INC		996,406	1,000,000	4,028
172062-AF-8	CINCINNATI FINL CORP		05/09/2005	EXCHANGE OF SECURITIES		494,050	500,000	16,723
172973-3Y-3	CMSI 05-8 1A1		10/31/2005	CS FIRST BOSTON CORPORATION		495,313	500,000	2,215
172973-G8-6	CMSI 04-8 1A4		02/28/2005	CS FIRST BOSTON CORPORATION		3,996,250	4,000,000	1,222
172973-T3-3	CMSI 05-3 1A7		04/14/2005	CITIGROUP INC		481,875	500,000	2,139
225458-4G-0	HEMT 05-4 M4		09/20/2005	CS FIRST BOSTON CORPORATION		749,999	750,000	3,444
225470-AS-2	CSFB 05-C5 AJ		10/26/2005	CS FIRST BOSTON CORPORATION		976,117	1,000,000	1,133
225470-NN-9	CSFB 05-C6 AJ		12/14/2005	CS FIRST BOSTON CORPORATION		494,610	500,000	1,961
36228C-TH-6	GSMS 04-GG2 A6		06/10/2005	GOLDMAN SACHS AND COMPANY		1,053,203	1,000,000	2,098
368280-HV-1	GECMC 04-C3 A3		10/03/2005	DEUTSCHE BANK		496,211	500,000	338
386088-AH-1	GRAND METRO INV CORP		12/07/2005	BANK OF AMERICA		1,051,459	850,000	10,026
515074-AA-0	LANDMARK LEASING LLC 144A		02/04/2005	BB AND T		528,125	500,000	4,736
539830-AD-1	LOCKHEED MARTIN CORP (PUT 08)		10/14/2005	MERRILL LYNCH		300,670	250,000	8,400
585515-AD-1	MELLON FDG CORP		02/23/2005	BANK OF AMERICA		506,515	500,000	6,042
589331-AK-3	MERCK & CO INC		02/14/2005	CITIGROUP INC		346,934	350,000	
59156R-AD-0	METLIFE INC		02/18/2005	LEHMAN BROTHERS INC		519,555	500,000	5,151

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**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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
.617451-BX-6	MSC 05-HQ7 F		11/17/2005	MORGAN STANLEY AND CO INC		246,292	250,000	1,048
.637432-CA-1	NATL RURAL UTILITIES		01/27/2005	BANK OF AMERICA		42,156	40,000	
.667294-AT-9	NW AIRLINES INC 2000 1 G		09/01/2005	CAPITALIZED INTEREST				
.674599-BV-6	OCCIDENTAL PETROLEUM		12/01/2005	CS FIRST BOSTON CORPORATION		824,010	750,000	19,828
.743315-AJ-2	PROGRESSIVE CORP		10/31/2005	GOLDMAN SACHS AND COMPANY		555,825	500,000	5,705
.758940-AF-7	REGIONS FINL		12/01/2005	GOLDMAN SACHS AND COMPANY		812,715	750,000	13,854
.86787G-AC-6	SUNTRUST BANKS INC		02/02/2005	BEAR STEARNS SECURITIES CORP		416,852	400,000	3,997
.86787G-AE-2	SUNTRUST BANKS INC		03/17/2005	LEHMAN BROTHERS INC		248,928	250,000	
.88319Q-H2-2	TEXTRON FINL CORP		10/07/2005	BANK OF AMERICA		990,220	1,000,000	21,083
.92976G-AD-3	WACHOVIA BANK NA		03/14/2005	WACHOVIA SECURITIES		977,050	1,000,000	6,365
.939322-AV-5	WASHINGTON MUTUAL INC		10/03/2005	CITIGROUP INC		981,670	1,000,000	1,458
.94982E-AA-2	WFMB 05-1 1A1		01/27/2005	UBS SECURITIES, LLC		500,039	500,000	1,781
.02364W-AH-8	AMER MOVIL SA DE CV	F	11/03/2005	JP MORGAN CHASE		245,265	250,000	4,512
.02364W-AJ-4	AMER MOVIL SA DE CV	F	10/06/2005	MERRILL LYNCH		236,875	250,000	1,815
.219868-BK-1	CORP ANDINA DE FOMENTO	F	04/28/2005	MERRILL LYNCH		499,960	500,000	
.21987B-AK-4	CODELCO INC 144A	F	11/03/2005	JP MORGAN CHASE		476,585	500,000	3,672
.302154-AM-1	EXPORT IMPORT BANK OF KOREA	F	12/01/2005	UBS SECURITIES, LLC		737,235	750,000	8,542
.448414-AC-6	HUTCHISON WHAMPOA FIN 144A	F	11/03/2005	LEHMAN BROTHERS INC		223,968	200,000	4,015
4599999 - Total	- Bonds - Industrial, Misc					33,827,908	33,390,000	223,777
4699999 - Total	- Bonds - Credit Tenant Loans							
5399999 - Total	- Bonds - Parent, Subsidiaries, Affiliates							
6099997 - Total	- Bonds - Part 3					59,221,447	59,160,499	287,666
6099998 - Total	- Bonds - Part 5					4,573,389	4,540,000	37,056
6099999 - Total	- Bonds					63,794,836	63,700,499	324,722
6199999 - Total	- Preferred Stocks - Public Utilities						XXX	
.065912-AA-5	BANKAMERICA INSTIT B 144A		01/01/2005	NAIC CLASSIFICATION CHANGE FROM BOND	500,000.000	499,052		
.06738C-AE-9	BARCLAYS BANK PLC 144A	F	01/01/2005	NAIC CLASSIFICATION CHANGE FROM BOND	250,000.000	266,692		
6299999 - Total	- Preferred Stocks - Banks, Trusts, Insurance					765,744	XXX	
6399999 - Total	- Preferred Stocks - Industrial, Misc						XXX	
6499999 - Total	- Preferred Stocks - Parent, Subsidiaries, Affiliates						XXX	
6599997 - Total	- Preferred Stocks - Part 3					765,744	XXX	
6599998 - Total	- Preferred Stocks - Part 5						XXX	
6599999 - Total	- Preferred Stocks					765,744	XXX	
6699999 - Total	- Common Stocks - Public Utilities						XXX	
6799999 - Total	- Common Stocks - Banks, Trusts, Insurance						XXX	
6899999 - Total	- Common Stocks - Industrial, Misc						XXX	
6999999 - Total	- Common Stocks - Parent, Subsidiaries, Affiliates						XXX	
7099999 - Total	- Common Stocks - Mutual Fund						XXX	
7199999 - Total	- Common Stocks - Money Market Mutual Fund						XXX	
7299997 - Total	- Common Stocks - Part 3						XXX	
7299998 - Total	- Common Stocks - Part 5						XXX	
7299999 - Total	- Common Stocks						XXX	
7399999 - Total	- Preferred and Common Stocks					765,744	XXX	
<b>7499999 Totals</b>						<b>64,560,580</b>	<b>XXX</b>	<b>324,722</b>

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ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

**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	
3128X1-7C-5	FED HOME LOAN MTG CORP		11/07/2005	SECURITY CALLED AT 100.000		500,000	500,000	496,760	497,054		224		224		497,277		2,723	2,723	25,625	11/07/2013	
3128X3-PT-8	FED HOME LOAN MTG CORP		09/21/2005	BANK OF AMERICA		485,420	500,000	499,750	499,780		16		16		499,796	(14,376)	(14,376)	26,625	07/16/2013		
3128X3-2E-2	FED HOME LOAN MTG CORP		06/30/2005	SECURITY CALLED AT 100.000		1,000,000	1,000,000	999,000	999,000		38		38		999,039	961	961	27,100	12/30/2014		
3128X3-UB-4	FED HOME LOAN MTG CORP		06/15/2005	SECURITY CALLED AT 100.000		1,000,000	1,000,000	999,375	999,377		20		20		999,397	603	603	26,875	12/15/2014		
3128X3-JL-5	FED HOME LOAN MTG CORP		02/26/2005	SECURITY CALLED AT 100.000		500,000	500,000	500,000	500,000						500,000			13,750	08/26/2014		
31339Y-3N-0	FED HOME LOAN BANK		09/21/2005	LEHMAN BROTHERS INC		479,775	500,000	498,125	498,351		118		118		498,469	(18,694)	(18,694)	25,087	07/17/2013		
31359M-RK-1	FED NATL MTG ASSOC		09/29/2005	BANK OF AMERICA		197,258	200,000	208,144	207,104	(543)		(543)		206,561	(9,303)	(9,303)	8,453	05/01/2013			
3136F5-5T-4	FED NATL MTG ASSOC		02/12/2005	SECURITY CALLED AT 100.000		1,000,000	1,000,000	999,200	999,213		3		3		999,216	784	784	30,450	08/12/2019		
36205D-CC-0	GNMA #387167		12/01/2005	MBS PAYDOWN		425,308	425,308	430,357	425,709		(401)		(401)		425,308			10,826	07/01/2023		
713750-AC-4	PERFORADORA CENTRALE TITILE XI		12/15/2005	SINKING FUND REDEMPTION		75,000	75,000	75,000	75,000						75,000			1,624	12/15/2018		
71646Y-AA-4	AMETHYST TITILE XI		10/15/2005	SINKING FUND REDEMPTION		41,665	41,665	41,665	41,665						41,665			1,372	04/15/2016		
0399999 - Bonds - U.S. Governments						5,704,426	5,741,973	5,747,376	5,742,253		(525)		(525)		5,741,728		(37,302)	(37,302)	197,787	XXX	
64966C-KJ-9 NEW YORK NY TAX SER J GO						471,130	500,000	506,910	506,122		(458)		(458)		505,664		(34,534)	(34,534)	21,063	06/01/2015	
2499999 - Bonds - Political Subdivisions						471,130	500,000	506,910	506,122		(458)		(458)		505,664		(34,534)	(34,534)	21,063	XXX	
088518-BB-0 BEXAR CNTY TX REV						40,000	40,000	40,740	40,642		(19)		(19)		40,623		(623)	(623)	2,900	08/15/2022	
31283H-S9-7 FHLMC #01444						97,759	97,759	98,764	97,897	(138)			(138)		97,759				3,179	07/01/2031	
312870-FW-8 FHLMC #C64672						156,684	156,684	158,002	156,918	(234)			(234)		156,684				5,250	04/01/2031	
3128HG-AU-6 FHLMC #W0019						1,997,554	1,868,483	1,819,873	1,841,783	(1,826)			(1,826)	1,843,600	153,946	153,946	54,873	06/01/2009			
3128HG-AU-2 FHLMC #W0021						835,325	835,325	835,325	835,325	(4,153)			(4,153)		835,325				42,228	10/01/2006	
31339W-NG-7 CMO FHLMC 2439 LG						510,800	500,000	498,750	498,785	20			20		498,804		11,996	11,996	11,481	10/01/2011	
3133TT-VD-0 CMO FHLMC 2328 OE						157,831	157,831	156,598	157,623	208			208		157,831				5,189	06/01/2031	
3133TT-XA-8 CMO FHLMC 2326 ZO						1,340,931	1,275,186	1,181,163	1,204,250	2,099			2,099		1,206,350	134,582	134,582	23,953	01/01/2014		
31377L-L7-6 FNMA #380250						3,343,439	3,228,739	3,057,716	3,117,727	39,214			39,214		3,156,940	186,499	186,499	153,168	05/01/2008		
31392C-WD-2 CMO FNMA 02-16 LH						472,894	472,894	473,633	472,894						472,894				15,700	04/01/2008	
49151E-OM-8 KY ST PPTY & BLDGS COMMN REVS						785,560	785,560	794,192	794,870	370				370		795,240	(9,680)	(9,680)	19,800	10/01/2009	
549091-AP-1 LOYOLA UNIV IL REV						243,985	250,000	250,000	250,000						250,000		(6,015)	(6,015)	19,103	07/01/2016	
57583W-AK-0 MA ST DEV FIN AGY REV						5,000	5,000	5,000	5,000						5,000				183	09/20/2029	
829788-AT-5 SISTERS PROVIDENCE OBLIGATED REV						65,000	65,000	66,531	65,766	(179)			(179)		65,586		(586)	(586)	4,856	10/01/2007	
84055U-AC-5 S TX DETENTION COMPLEX LOC DEV REV						482,520	500,000	503,095	502,981	(580)			(580)		502,401		(19,881)	(19,881)	21,440	02/01/2009	
88880P-AA-2 TOBACCO SETTLEMENT FIN CORP REV						96,016	96,016	96,373	96,016						96,016				3,220	05/15/2025	
3199999 - Bonds - Special Revenues						10,348,917	10,348,917	10,052,984	10,142,630		38,434		38,434		10,181,061		450,238	450,238	386,523	XXX	
20911E-EC-3 CONSOLIDATED EDISON NY						92,498	100,000	99,868	99,885		10		10		99,895		(7,397)	(7,397)	3,347	06/15/2013	
3899999 - Bonds - Public Utilities						92,498	100,000	99,868	99,885		10		10		99,895		(7,397)	(7,397)	3,347	XXX	
065912-AA-5 BANKAMERICA INSTIT						499,052	500,000	498,920	499,052						499,052					12/31/2026	
06738C-AE-9 BARCLAYS BANK PLC						266,692	250,000	273,100	266,692						266,692					09/29/2049	
02635P-SP-9 AMER GENL FIN CORP						248,898	250,000	249,518	249,570		21		21		249,590		(693)	(693)	4,143	05/15/2009	
039483-AS-1 ARCHER DANIELS MIDLAND						602,805	500,000	548,590	547,197	(219)			(219)		546,978	55,827	55,827	24,986	02/01/2031		
05949A-PF-1 BOAMS 04-7 5A10						118,184	118,184	117,593	118,101	82			82		118,184				3,003	10/01/2013	
06423R-AY-2 BOIT 03-C3 C3						482,813	500,000	470,098	471,785	2,592			2,592		474,377		8,435	8,435	24,115	06/15/2013	
071813-AU-3 BAXTER INTL INC						469,050	500,000	496,167	496,495	62			62		496,556		(27,506)	(27,506)	12,141	03/15/2015	
110122-AG-3 BRISTOL MYERS SQUIBB CO						519,145	500,000	538,065	536,811	(1,079)			(1,079)		535,732		(16,587)	(16,587)	13,816	10/01/2011	
12189P-AA-0 BURLINGTON NTHRN SANTE FE						139,558	139,558	145,476	139,994	(436)			(436)		139,558				7,814	03/23/2010	
12189P-AD-4 BURLINGTON NTHRN SANTE FE						38,640	38,640	39,055	38,643	(3)			(3)		38,640				1,308	07/02/2018	
12189P-AL-6 BURLINGTON NTHRN SANTE FE						23,644	23,644	23,644	23,644						23,644				1,107	01/15/2022	
12668A-LL-7 CWALT 05-50CB 4A1						24,335	24,335	24,247	24,334	1			1		24,335				216	08/01/2020	
172062-AC-5 CINCINNATI FINL CORP						494,099	500,000	493,770	494,062	37			37		494,099				16,675	05/15/2028	
17248R-AJ-5 CINGULAR WIRELESS LLC						288,553	250,000	249,298	249,354	6			6		249,360		39,192	39,192	14,695	12/15/2031	
172973-3Y-3 CMSI 05-8 1A1						2,334	2,334	2,312	2,334						2,334				11	11/01/2019	
172973-YT-0 CMSI 04-5 1A3						195,275	195,275	194,909	195,238	37			37		195,275				4,692	05/01/2014	
208251-AE-8 CONOCO INC						585,255	500,000	503,830	503,690	(53)			(53)		503,638		81,647	81,647	37,067	04/15/2029	
211177-AG-5 CONTINENTAL CABLEVISION INC						2,231,520	2,000,000	2,219,260	2,109,186	(19,751)			(19,751)		2,089,435		142,085	142,085	193,000	09/01/2008	
22237L-ND-0 COUNTRYWIDE HOME LOAN						504,305	500,000	497,815	498,650	31			31		498,681		5,624	5,624	2,243	12/19/2007	
22540V-NJ-7 CSFB 01-C6K A3						548,164	500,000	556,094	548,252	(1,298)			(1,298)		546,954		1,210	1,210	8,693	10/01/2011	
22540V-GY-5 CSFB 04-6 1A5						221,794	221,794	221,586	221,776	18			18		221,794				5,630	09/01/2012	
22540V-HC-2 CSFB 04-6 2A1						259,082	259,082	259,041	259,079	2			2		259,082				6,417	08/01/2019	
23322B-EG-9 DLJCM 99-C61 A1B						539,707	500,000	476,719	487,116	444			444		487,560		52,147	52,147	7,806	01/01/2009	
244199-BA-2 DEERE & CO						1,196,450	1,000,000	997,860	998,026	26			26		998,029		198,421	198,421	90,844	03/03/2031	
33901A-AA-6 FLEETBOSTON FINL CORP						1,119,530	1,000,000	1,070,570	1,049,650	(3,138)			(3,138)		1,046,512		73,018	73,018	32,573	12/01/2009	
36228C-TH-6 GSMS 04-G62 A6						1,007,266	1,000,000	1,004,958	1,004,765	(440)			(440)		1,004,326		2,940	2,940	49,663	07/01/2014	
46849E-AS-6 JACKSON NATL LIFE INS CO 144A						482,580	500,000	482,280	483,785	1,210			1,210		484,996		(2,416)	(2,416)	13,465	01/22/2009	
49228R-AC-7 KERN RIVER FDG CORP 144A						46,732	46,732	48,193	46,796	(64)			(64)		46,732				1,560	07/31/2016	
515074-AA-0 LANDMARK LEASING LLC 144A						83,528	83,528	88,227	83,596	(67)			(67)		83,528				1,743	10/01/2022	
552625-AC-9 MBNAM 98-E C 144A						1,321,6															

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

**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
667294-AI-9	NW AIRLINES INC 2000 1 G		09/08/2005	VARIOUS		463,648	439,045	465,129	462,928		(1,168)		(1,168)		461,760		1,888	1,888	31,889	10/01/2019
693476-AP-8	PNC FDG CORP		10/03/2005	BANK OF AMERICA		547,680	500,000	535,370	524,220		(3,358)		(3,358)		520,862		26,818	26,818	34,896	11/01/2009
742540-AG-5	PRINCIPAL LIFE GLOB 144A		09/23/2005	BANK OF AMERICA		270,025	250,000	241,748	243,544		538		538		244,082		25,943	25,943	17,448	02/15/2012
743315-AK-9	PROGRESSIVE CORP		10/31/2005	BANK OF AMERICA		1,063,840	1,000,000	1,095,870	1,077,546		(7,888)		(7,888)		1,069,658		(5,818)	(5,818)	82,875	01/15/2012
863598-U2-5	SASC 04-23XS 1A4		07/12/2005	JP MORGAN CHASE		1,502,813	1,500,000	1,499,297	1,499,315		(18)		(18)		1,499,297		3,516	3,516	46,013	09/01/2012
883203-BH-3	TEXTRON INC		10/07/2005	GOLDMAN SACHS AND COMPANY		1,089,790	1,000,000	1,114,700	1,110,292		(9,935)		(9,935)		1,100,357		(10,567)	(10,567)	56,333	06/01/2012
90783R-AA-2	UNION PAC RLRD CO		07/17/2005	SINKING FUND REDEMPTION		9,974	9,974	9,974	9,974						9,974				605	01/17/2023
93933W-AC-0	WASHINGTON MUTUAL BK FA		10/03/2005	GOLDMAN SACHS AND COMPANY		985,430	1,000,000	996,950	997,010		290		290		997,301		(11,871)	(11,871)	46,125	01/15/2015
949788-AE-3	WFMS 04-7 2A1		12/01/2005	MBS PAYDOWN		152,079	152,079	151,033	151,993		86		86		152,079				3,595	06/01/2019
94982E-AA-2	WFMS 05-1 1A1		12/01/2005	VARIOUS		49,588	49,588	49,592	49,592		(3)		(3)		49,588				1,162	01/01/2020
75968N-AB-7	RENAISSANCE HLDGS LTD	F	11/02/2005	BANK OF AMERICA		98,184	100,000	99,794	99,828		14		14		99,842		(1,658)	(1,658)	7,213	02/15/2013
4599999 - Bonds - Industrial and Miscellaneous						22,849,027	21,553,792	22,413,924	22,180,027		(60,592)		(60,592)		22,119,438		729,585	729,585	1,072,369	XXX
6099997 - Bonds - Part 4						39,748,379	38,244,682	38,821,062	38,670,917		(23,131)		(23,131)		38,647,786		1,100,590	1,100,590	1,681,089	XXX
6099998 - Bonds - Part 5						4,492,376	4,540,000	4,573,389	4,573,389		(2,165)		(2,165)		4,571,224		(78,850)	(78,850)	89,812	XXX
6099999 - Total - Bonds						44,240,755	42,784,682	43,394,451	43,244,306		(25,296)		(25,296)		43,219,010		1,021,740	1,021,740	1,770,901	XXX
90262W-AA-1	UBS PFD FDG TRUST II		09/14/2005	UBS SECURITIES, LLC		500,000.000	500,000	503,080	502,278		(204)		(204)		502,073		58,792	58,792	26,472	XXX
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies						560,865	XXX	503,080	502,278		(204)		(204)		502,073		58,792	58,792	26,472	XXX
6599997 - Preferred Stocks - Part 4						560,865	XXX	503,080	502,278		(204)		(204)		502,073		58,792	58,792	26,472	XXX
6599998 - Preferred Stocks - Part 5							XXX													XXX
6599999 - Total - Preferred Stocks						560,865	XXX	503,080	502,278		(204)		(204)		502,073		58,792	58,792	26,472	XXX
7299998 - Common Stocks - Part 5							XXX													XXX
7299999 - Total - Common Stocks							XXX													XXX
7399999 - Total - Preferred and Common Stocks						560,865	XXX	503,080	502,278		(204)		(204)		502,073		58,792	58,792	26,472	XXX
7499999 Totals						44,801,620	XXX	43,897,531	43,746,584		(25,500)		(25,500)		43,721,083		1,080,532	1,080,532	1,797,373	XXX

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**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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.					
02635P-RT-2	AMER GENL FIN CORP		03/21/2005	WACHOVIA SECURITIES	10/18/2005	BEAR STEARNS SECURITIES	250,000	255,765	251,040	255,398		(367)		(367)		(4,358)	(4,358)	14,184	6,457	
035229-CC-5	ANHEUSER BUSCH		01/27/2005	BANK OF AMERICA	03/15/2005	BANK OF AMERICA	40,000	42,896	40,300	42,499		(398)		(398)		(2,199)	(2,199)	403	102	
06406J-HB-4	BANK OF NEW YORK CO INC		03/03/2005	GOLDMAN SACHS AND COMPANY	03/31/2005	GOLDMAN SACHS AND COMPANY	1,000,000	996,640	984,080	996,659		19		19		(12,579)	(12,579)	3,438		
07385T-AJ-5	BEAR STEARNS CO INC		02/23/2005	VARIOUS	10/24/2005	VARIOUS	750,000	797,518	770,718	795,793		(1,724)		(1,724)		(25,076)	(25,076)	32,379	11,717	
091797-AM-2	BLACK & DECKER CORP		04/20/2005	DAIN RAUSCHER WESSLEL	08/25/2005	JBS SECURITIES, LLC	250,000	244,995	244,568	245,142		147		147		(575)	(575)	10,292	6,168	
22237L-PA-4	COUNTRYWIDE HOME LOAN		01/24/2005	BANK OF AMERICA	02/02/2005	CITIGROUP INC	500,000	486,040	483,865	486,099		59		59		(2,234)	(2,234)	7,500	6,944	
913017-BH-1	LIMITED TECH CORP		04/26/2005	BANK OF AMERICA	10/12/2005	BANK OF AMERICA	500,000	497,185	494,955	497,290		105		105		(2,335)	(2,335)	11,375		
929903-AE-2	WACHOVIA CORP		02/18/2005	WACHOVIA SECURITIES	03/14/2005	WACHOVIA SECURITIES	1,000,000	1,000,770	978,820	1,000,767		(3)		(3)		(21,947)	(21,947)	4,333	1,219	
96008Y-AB-1	WESTFIELD CAP CORP 144A	F	09/15/2005	WACHOVIA SECURITIES	10/27/2005	DEUTSCHE BANK	250,000	251,580	244,030	251,577		(3)		(3)		(7,547)	(7,547)	5,908	4,449	
4599999 - Bonds - Industrial and Miscellaneous							4,540,000	4,573,389	4,492,376	4,571,224		(2,165)		(2,165)		(78,850)	(78,850)	89,812	37,056	
6099998 - Total - Bonds							4,540,000	4,573,389	4,492,376	4,571,224		(2,165)		(2,165)		(78,850)	(78,850)	89,812	37,056	
7399999 - Total - Preferred and Common Stocks																				
7499999 Totals								4,573,389	4,492,376	4,571,224		(2,165)		(2,165)		(78,850)	(78,850)	89,812	37,056	

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**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
<b>NONE</b>									
1999999 Totals								XXX	XXX

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

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

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

**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK**

**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
5499999 - Total - Issuer Obligations															XXX	XXX	XXX		
6099999 - Total - Bonds															XXX	XXX	XXX		
COLUMBIA TREASURY RESERVE			12/30/2005	BANK OF NEW YORK	12/31/2006	2,917,000					2,917,000	2,917,000			.4020	.4020	MON		
7999999 - Exempt Money Market Mutual Funds						2,917,000					XXX	2,917,000			XXX	XXX	XXX		
8299999 Totals						2,917,000					XXX	2,917,000			XXX	XXX	XXX		

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Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part A - Section 2

**NONE**

Schedule DB - Part A - Section 3

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part B - Section 2

**NONE**

Schedule DB - Part B - Section 3

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Part C - Section 3

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DB - Part D - Section 3

**NONE**

Schedule DB - Part E - Section 1

**NONE**





ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

**SCHEDULE E - PART 2 CASH EQUIVALENTS**

Showing Investments owned December 31 of current year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
02000K-A3-5	ALLSTATE CORP COMM PAPER 144A 01/03/2006		12/30/2005	4.172	01/03/2006	2,999,305		695
0199999 Total Cash Equivalents						2,999,305		695

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ANNUAL STATEMENT FOR THE YEAR 2005 OF THE CONSECO LIFE INSURANCE COMPANY OF NEW YORK

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits with the State of Domicile For The Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	398,704	391,117		
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Canada	CN						
57. Aggregate Other Alien	OT	XXX	XXX				
58. Total	XXX	XXX		398,704	391,117		
<b>DETAILS OF WRITE-INS</b>							
5701.							
5702.							
5703.							
5798.	Summary of remaining write-ins for Line 57 from overflow page	XXX	XXX				
5799.	Totals (Lines 5701 through 5703 + 5798)(Line 57 above)	XXX	XXX				