



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Colonial Penn Life Insurance Company

NAIC Group Code 0233 0233 NAIC Company Code 62065 Employer's ID Number 23-1628836
(Current) (Prior)

Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA

Country of Domicile United States of America

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

Incorporated/Organized 12/03/1957 Commenced Business 09/02/1959

Statutory Home Office 399 Market Street Philadelphia, PA, US 19181
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 399 Market Street Philadelphia, PA, US 19181
(Street and Number) (City or Town, State, Country and Zip Code)
215-928-8000
(Area Code) (Telephone Number)

Mail Address 399 Market Street Philadelphia, PA, US 19181
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 399 Market Street Philadelphia, PA, US 19181
(Street and Number) (City or Town, State, Country and Zip Code)
215-928-8000
(Area Code) (Telephone Number)

Internet Website Address www.colonialpenn.com

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

President Scott Louis Goldberg Treasurer Jeffrey Michael Kircher
Secretary Rachel Johanna Spehler Actuary Marvin Roy Imperial Puymon

OTHER

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

DIRECTORS OR TRUSTEES

Michael Bruce Byers Karen Jeannine DeToro Scott Louis Goldberg
Jeffrey Michael Kircher John Robert Kline Paul Harrington McDonough
Gregory Dean Turner Jeremy David Williams

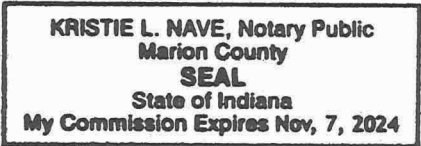
State of Indiana SS:
County of Hamilton

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

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

Subscribed and sworn to before me this 9th day of May, 2022
Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

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



STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	702,589,554		702,589,554	714,559,955
2. Stocks:				
2.1 Preferred stocks	1,000,000		1,000,000	1,000,000
2.2 Common stocks	2,069,400		2,069,400	2,069,400
3. Mortgage loans on real estate:				
3.1 First liens	509,812		509,812	520,069
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	5,246,580		5,246,580	5,350,341
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$28,582,512), cash equivalents (\$ 12,631,481) and short-term investments (\$)	41,213,993		41,213,993	37,508,623
6. Contract loans (including \$ premium notes)	20,581,700	111,909	20,469,791	20,809,297
7. Derivatives				
8. Other invested assets	19,087,035	75	19,086,960	19,074,908
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	792,298,074	111,983	792,186,091	800,892,593
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	9,531,165		9,531,165	9,205,610
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,338,749	3,223	1,335,526	1,360,131
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	62,150,708		62,150,708	56,056,431
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	262,562		262,562	199,151
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,251,454		1,251,454	989,105
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	3,043,600		3,043,600	1,184,143
18.2 Net deferred tax asset	72,301,937	62,344,949	9,956,989	11,027,202
19. Guaranty funds receivable or on deposit	1,735,859		1,735,859	1,821,924
20. Electronic data processing equipment and software	3,209,577	3,209,577		
21. Furniture and equipment, including health care delivery assets (\$)	127,816	127,816		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	1,022,784		1,022,784	
24. Health care (\$) and other amounts receivable	28,723,078	28,693,924	29,155	31,920
25. Aggregate write-ins for other than invested assets	1,083,692		1,083,692	2,051,956
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	978,081,058	94,491,472	883,589,585	884,820,167
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	978,081,058	94,491,472	883,589,585	884,820,167
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Transferable state tax credits	1,083,692		1,083,692	2,051,956
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,083,692		1,083,692	2,051,956

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$618,319,950 less \$ included in Line 6.3 (including \$ Modco Reserve)	618,319,950	610,143,049
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	18,958,560	18,486,959
3. Liability for deposit-type contracts (including \$ Modco Reserve)	50,032,850	50,024,759
4. Contract claims:		
4.1 Life	24,890,209	21,484,035
4.2 Accident and health	9,553,121	10,474,614
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$1,190,517 accident and health premiums	4,608,845	5,423,642
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$162,854 assumed and \$9,546,454 ceded	9,709,308	9,673,873
9.4 Interest Maintenance Reserve	16,394,124	15,705,984
10. Commissions to agents due or accrued-life and annuity contracts \$72,945 , accident and health \$789,616 and deposit-type contract funds \$	862,562	1,835,297
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	3,029,214	5,274,005
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	1,853,917	2,909,378
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	92,303	92,054
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	16,012,635	11,108,407
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	6,108,246	6,259,218
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,925,938	3,398,914
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,340,247	3,334,017
24.08 Derivatives		
24.09 Payable for securities	3,984,063	
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	17,576,596	24,650,094
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	807,252,687	800,278,299
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	807,252,687	800,278,299
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	160,000,000	160,000,000
33. Gross paid in and contributed surplus	353,577,065	335,327,065
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(439,740,167)	(413,285,197)
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)	73,836,899	82,041,868
38. Totals of Lines 29, 30 and 37	76,336,899	84,541,868
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	883,589,585	884,820,167
DETAILS OF WRITE-INS		
2501. Unclaimed funds	17,576,596	24,650,094
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,576,596	24,650,094
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	129,100,644	122,096,019	433,324,286
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	9,117,724	9,312,482	30,822,518
4. Amortization of Interest Maintenance Reserve (IMR)	246,230	210,181	864,891
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	17,688,301	20,918,788	82,929,205
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	66,022	56,247	102,659
9. Totals (Lines 1 to 8.3)	156,218,921	152,593,717	548,043,560
10. Death benefits	55,993,010	66,664,330	197,842,551
11. Matured endowments (excluding guaranteed annual pure endowments)	191,420	136,378	789,036
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	16,329,433	18,387,230	71,201,763
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,340,926	1,977,747	9,109,241
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	233,970	346,399	1,133,049
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	8,648,502	7,407,648	20,644,554
20. Totals (Lines 10 to 19)	83,737,260	94,919,733	300,720,193
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,454,454	9,980,112	43,606,154
22. Commissions and expense allowances on reinsurance assumed	263,632	274,893	1,047,627
23. General insurance expenses and fraternal expenses	61,865,520	54,169,482	217,549,166
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,907,549	6,032,812	23,737,107
25. Increase in loading on deferred and uncollected premiums	14,042,555	11,816,608	6,793,650
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	1,000		
28. Totals (Lines 20 to 27)	177,271,969	177,193,639	593,453,898
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(21,053,048)	(24,599,922)	(45,410,338)
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(21,053,048)	(24,599,922)	(45,410,338)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,112,434)	(4,440,270)	(4,404,395)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(15,940,614)	(20,159,652)	(41,005,943)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (excluding taxes of \$297,018		(166,583)	(110,380)
35. Net income (Line 33 plus Line 34)	(15,940,614)	(20,326,236)	(41,116,323)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	84,541,868	105,522,579	105,522,579
37. Net income (Line 35)	(15,940,614)	(20,326,236)	(41,116,323)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$9,285	34,928	28,065	114,283
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,434,944	1,034,846	5,916,894
41. Change in nonadmitted assets	(12,135,200)	(5,334,056)	(11,273,848)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	150,973	(10,111)	378,283
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	18,250,000		25,000,000
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)	(8,204,969)	(24,607,491)	(20,980,711)
55. Capital and surplus, as of statement date (Lines 36 + 54)	76,336,899	80,915,087	84,541,868
DETAILS OF WRITE-INS			
08.301. Gain from utilization of transferable state tax credits	65,708	55,956	101,429
08.302. Miscellaneous income	314	291	1,230
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	66,022	56,247	102,659
2701. Penalties from regulatory authorities	1,000		
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,000		
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	108,287,210	105,382,631	424,231,579
2. Net investment income	8,715,306	9,028,300	31,128,299
3. Miscellaneous income	17,491,974	21,152,660	83,208,583
4. Total (Lines 1 to 3)	134,494,489	135,563,591	538,568,461
5. Benefit and loss related payments	72,696,868	87,511,830	287,949,614
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	93,054,655	77,148,464	293,914,373
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$297,018 tax on capital gains (losses)	(2,955,959)	(3,186,863)	(4,389,143)
10. Total (Lines 5 through 9)	162,795,563	161,473,431	577,474,844
11. Net cash from operations (Line 4 minus Line 10)	(28,301,074)	(25,909,840)	(38,906,383)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	33,684,848	29,969,029	102,002,727
12.2 Stocks			356,620
12.3 Mortgage loans	10,257	9,659	39,521
12.4 Real estate			
12.5 Other invested assets	31,718	1,134	122,272
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,443	(2,671)	(9,192)
12.7 Miscellaneous proceeds	3,984,063		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,713,329	29,977,151	102,511,948
13. Cost of investments acquired (long-term only):			
13.1 Bonds	20,231,642	27,131,165	89,699,127
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	1,746	996,520	1,019,434
13.6 Miscellaneous applications		4,727,814	1,000,000
13.7 Total investments acquired (Lines 13.1 to 13.6)	20,233,388	32,855,498	91,718,561
14. Net increase (or decrease) in contract loans and premium notes	(336,536)	(505,507)	(1,086,402)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	17,816,476	(2,372,841)	11,879,788
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	18,250,000		25,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	8,092	(1,085)	(2,687)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(4,068,124)	17,171,367	7,370,443
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	14,189,968	17,170,282	32,367,756
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	3,705,370	(11,112,399)	5,341,162
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	37,508,623	32,167,461	32,167,461
19.2 End of period (Line 18 plus Line 19.1)	41,213,993	21,055,063	37,508,623

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	76,401,539	67,443,857	233,585,510
3. Ordinary individual annuities			
4. Credit life (group and individual)			
5. Group life insurance	27,272,835	27,785,657	96,833,370
6. Group annuities			
7. A & H - group	5,883	7,397	29,368
8. A & H - credit (group and individual)			
9. A & H - other	122,439,495	128,961,791	494,520,134
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	226,119,750	224,198,702	824,968,382
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	226,119,750	224,198,702	824,968,382
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	226,119,750	224,198,702	824,968,382
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (15,940,614)	\$ (41,116,323)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ (15,940,614)</u>	<u>\$ (41,116,323)</u>
SURPLUS					
(5) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 76,336,899	\$ 84,541,868
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	<u>\$ 76,336,899</u>	<u>\$ 84,541,868</u>

B. No significant changes

- C. (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value, and perpetual bonds, which are carried at fair value, not exceeding any currently effective call price. The Company does not utilize the systematic value measurement method for SVO-Identified investments.
- (6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

No other significant changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

NOTES TO FINANCIAL STATEMENTS

5. Investments

A.

No significant changes

B. - C.

None

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.
- (2) The Company did not record any other-than-temporary impairments ("OTTI") during the three months ended March 31, 2022 under SSAP No. 43R – Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of March 31, 2022 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at March 31, 2022 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	1,519,475
2. 12 Months or Longer	\$	21,701

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

1. Less than 12 Months	\$	47,902,810
2. 12 Months or Longer	\$	978,300

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

E. - I.

None

J. - L.

No significant changes

M. - P.

None

Q.

No significant changes

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not have a share in any cash pools as of March 31, 2022.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

A., B., & C.

On March 31, 2022, the Company received a surplus contribution of \$18,250,000 in cash from its sole shareholder, Conseco Life Insurance Company of Texas.

D. - O.

No significant changes

11. Debt

A. None

B. Federal Home Loan Bank ("FHLB") Agreements

(1) Federal Home Loan Bank of Pittsburgh ("FHLBP")

The Company is a member of the FHLBP. As a member of the FHLBP, the Company has the ability to borrow on a collateralized basis from FHLBP. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current estimated borrowing capacity under this agreement is \$50,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBP common stock as a condition of membership in the FHLBP, and additional amounts based on the amount of borrowings.

All FHLB activity is included in the Company's General Account.

(2) FHLB Capital Stock

The Aggregate totals of the FHLBP capital stock as of March 31, 2022 are as follows:

	Total	General Account	Separate Account
2022			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	69,400	69,400	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	\$ 2,069,400	\$ 2,069,400	\$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXXX	XXXXXXXX
	Total	General Account	Separate Account
2021			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	69,400	69,400	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	\$ 2,069,400	\$ 2,069,400	\$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXXX	XXXXXXXX

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

Membership Stock eligibility for redemption as of March 31, 2022 is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Eligible for Redemption			
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	69,400	69,400	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - March 31, 2022	\$ 60,066,869	\$ 54,249,760	\$ 50,000,000
Collateral Pledged - General Account - December 31, 2021	61,979,649	50,772,278	50,000,000
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	\$ 60,066,869	\$ 54,249,760	\$ 50,000,000
Maximum Collateral Pledged - General Account - Prior Year	66,293,383	54,799,895	50,000,000

(4) Borrowing from FHLB

The amounts borrowed as of March 31, 2022 are as follows:

<u>2022</u>	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,032,850
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,032,850</u>

<u>2021</u>	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,024,759
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,024,759</u>

The maximum amounts borrowed in 2022 are as follows:

	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding Agreements	50,000,000	50,000,000	—
Other	—	—	—
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>

The FHLB prepayment obligations as of March 31, 2022 are as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	N/A
Funding Agreements	YES
Other	N/A

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

A. - J.

No significant changes

K. Information on the outstanding surplus debenture is as follows:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest and/or Principal
0601	10/31/2006	Variable (a)	\$160,000,000	Y	\$160,000,000	\$160,000,000	\$ 3,328,592
Total	XXX	XXX	\$160,000,000	XXX	\$160,000,000	\$160,000,000	\$ 3,328,592

(a) Generally the Three-Month LIBOR Rate + 4.0% (4.21% as of March 31, 2022)

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0601	\$—	\$127,752,400	—%	\$—	\$—	12/31/2036
Total	XXX	XXX	XXX	\$—	\$—	XXX

No other significant changes

L., M. None

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

None

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the three months ended March 31, 2022 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at March 31, 2022.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Common stock					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ 2,069,400	\$ —	\$ —	\$ 2,069,400
Cash equivalents					
Exempt money market mutual funds	19,882	—	—	—	19,882
All other money market mutual funds	12,611,599	—	—	—	12,611,599
Total Assets at fair value/NAV	<u>\$12,631,481</u>	<u>\$ 2,069,400</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$14,700,881</u>
Total Liabilities at fair value	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

(2) Current Quarter 2022 Progression of Fair Value Measurements in Level 3

	Balance at 12/31/2021	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 3/31/2022
Common stock (Industrial and miscellaneous - unaffiliated)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(3) There were no transfers between levels during the first quarter of 2022.

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

Valuation Hierarchy

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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

As of March 31, 2022, the reported fair value of the Company’s investment in Level 2 common stock was comprised of \$2,069,400 of FHLBP common stock. The stock may only be issued, redeemed and repurchased by the FHLBP at a price equal to its par value.

As of March 31, 2022, the reported fair value of the Company’s investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

(5) None

B. - C.

As of March 31, 2022, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	\$ 740,846,007	\$ 702,589,554	\$ —	\$ 733,585,300	\$ 7,260,707	\$ —
Preferred stock	1,015,600	1,000,000	—	1,015,600	—	—
Common stock	2,069,400	2,069,400	—	2,069,400	—	—
Mortgage loans	560,373	509,812	—	—	560,373	—
Cash	28,582,512	28,582,512	28,582,512	—	—	—
Cash equivalents	12,631,481	12,631,481	12,631,481	—	—	—
Surplus debentures	17,046,593	17,367,057	—	15,886,593	1,160,000	—
Contract loans	20,581,700	20,469,791	—	—	20,581,700	—
Total Assets	<u>\$ 823,333,666</u>	<u>\$ 785,219,607</u>	<u>\$ 41,213,993</u>	<u>\$ 752,556,893</u>	<u>\$ 29,562,780</u>	<u>\$ —</u>
FHLBP advances	<u>\$ 50,318,490</u>	<u>\$ 50,032,850</u>	<u>\$ —</u>	<u>\$ 50,318,490</u>	<u>\$ —</u>	<u>\$ —</u>
Total Liabilities	<u>\$ 50,318,490</u>	<u>\$ 50,032,850</u>	<u>\$ —</u>	<u>\$ 50,318,490</u>	<u>\$ —</u>	<u>\$ —</u>

D - E.

None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, May 11, 2022. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first three months of 2022, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 were \$10,918,913. As of March 31, 2022, \$7,489,617 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$2,241,988 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$1,187,308 favorable prior year development from December 31, 2021 to March 31, 2022. This development was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

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

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

NOTES TO FINANCIAL STATEMENTS

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

No significant changes

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [☒] No [☐]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0001224608
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
- 6.1

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

12/31/2018
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2018
- 6.3

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

07/22/2020
- 6.4

By what department or departments?

Pennsylvania
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 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 [☒] No [☐]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ 1,233,424
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A [X]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$
- 16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, 14th Floor, New York, NY 10286
Federal Home Loan Bank of Pittsburgh	601 Grant Street, Pittsburgh, PA 15219
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

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

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

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

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107740	40 86 Advisors, Inc.	549300WH223WQVWQD59	SEC	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

509,812

1.14

Total Mortgages in Good Standing

\$

509,812

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

509,812

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

65.272

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

17.781

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[

]

No

[

X

]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[

]

No

[

X

]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[

X

]

No

[

]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[

]

No

[

]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[

]

No

[

]

N/A

[

]

5.2

If no, explain:

6.1

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

Yes

[

]

No

[

]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)									
1.	Alabama	AL	L	2,180,405		755,437		2,935,843	
2.	Alaska	AK	L	93,578		11,215		104,793	
3.	Arizona	AZ	L	1,341,927		1,452,047		2,793,974	
4.	Arkansas	AR	L	1,000,922		544,375		1,545,297	
5.	California	CA	L	6,686,401		4,945,555		11,631,956	
6.	Colorado	CO	L	869,947		2,254,846		3,124,793	
7.	Connecticut	CT	L	1,006,124		270,632		1,276,756	
8.	Delaware	DE	L	536,117		555,327		1,091,445	
9.	District of Columbia	DC	L	548,021		115,882		663,903	
10.	Florida	FL	L	4,860,797		26,551,307		31,412,104	
11.	Georgia	GA	L	4,195,527		2,416,213		6,611,740	
12.	Hawaii	HI	L	201,054		37,441		238,495	
13.	Idaho	ID	L	229,345		829,438		1,058,784	
14.	Illinois	IL	L	4,271,336		1,597,015		5,868,351	
15.	Indiana	IN	L	1,970,325		5,212,676		7,183,001	
16.	Iowa	IA	L	519,995		1,380,914		1,900,910	
17.	Kansas	KS	L	639,437		1,706,065		2,345,501	
18.	Kentucky	KY	L	1,409,629		1,361,095		2,770,724	
19.	Louisiana	LA	L	1,917,317		564,991		2,482,308	
20.	Maine	ME	L	248,945		280,204		529,148	
21.	Maryland	MD	L	3,036,464		3,971,765		7,008,228	
22.	Massachusetts	MA	L	1,362,295		152,692		1,514,987	
23.	Michigan	MI	L	3,043,800		4,487,009		7,530,809	
24.	Minnesota	MN	L	727,086		1,284,603		2,011,689	
25.	Mississippi	MS	L	1,292,134		506,089		1,798,223	
26.	Missouri	MO	L	1,517,219		2,573,226		4,090,445	
27.	Montana	MT	L	326,418		750,691		1,077,109	
28.	Nebraska	NE	L	345,529		400,000		745,529	
29.	Nevada	NV	L	718,028		367,807		1,085,835	
30.	New Hampshire	NH	L	258,242		2,787,791		3,046,032	
31.	New Jersey	NJ	L	3,734,424		7,943,703		11,678,127	
32.	New Mexico	NM	L	604,576		192,518		797,093	
33.	New York	NY	N	149,846		241,947		391,793	
34.	North Carolina	NC	L	3,689,348		4,391,087		8,080,435	
35.	North Dakota	ND	L	115,918		59,555		175,473	
36.	Ohio	OH	L	3,772,279		3,023,710		6,795,990	
37.	Oklahoma	OK	L	911,752		1,248,101		2,159,853	
38.	Oregon	OR	L	606,148		958,478		1,564,625	
39.	Pennsylvania	PA	L	5,711,011		9,519,042		15,230,054	
40.	Rhode Island	RI	L	277,081		922,766		1,199,847	
41.	South Carolina	SC	L	2,046,465		1,843,810		3,890,275	
42.	South Dakota	SD	L	133,913		162,767		296,680	
43.	Tennessee	TN	L	2,308,747		2,270,526		4,579,273	
44.	Texas	TX	L	6,029,384		6,635,625		12,665,009	
45.	Utah	UT	L	252,482		212,890		465,371	
46.	Vermont	VT	L	155,540		1,095,872		1,251,412	
47.	Virginia	VA	L	2,969,273		2,553,209		5,522,481	
48.	Washington	WA	L	706,252		1,931,284		2,637,536	
49.	West Virginia	WV	L	840,116		1,135,351		1,975,467	
50.	Wisconsin	WI	L	1,132,836		1,268,132		2,400,967	
51.	Wyoming	WY	L	116,972		131,687		248,659	
52.	American Samoa	AS	N	1,191				1,191	
53.	Guam	GU	N	532		715		1,247	
54.	Puerto Rico	PR	L	5,257		1,858		7,115	
55.	U.S. Virgin Islands	VI	L	117,279		198		117,476	
56.	Northern Mariana Islands	MP	N	95				95	
57.	Canada	CAN	N						
58.	Aggregate Other Aliens	OT	XXX	7,563		(2,976)		4,588	
59.	Subtotal		XXX	83,750,644		117,866,198		201,616,843	
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	2,255		503		2,758	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	83,752,899		117,866,701		201,619,600	
96.	Plus Reinsurance Assumed		XXX	223,386		21,240		244,626	
97.	Totals (All Business)		XXX	83,976,285		117,887,941		201,864,226	
98.	Less Reinsurance Ceded		XXX	78,761		93,498,256		93,577,017	
99.	Totals (All Business) less Reinsurance Ceded		XXX	83,897,524		24,389,685		108,287,210	
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien		XXX	7,563		(2,976)		4,588	
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	7,563		(2,976)		4,588	
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....52

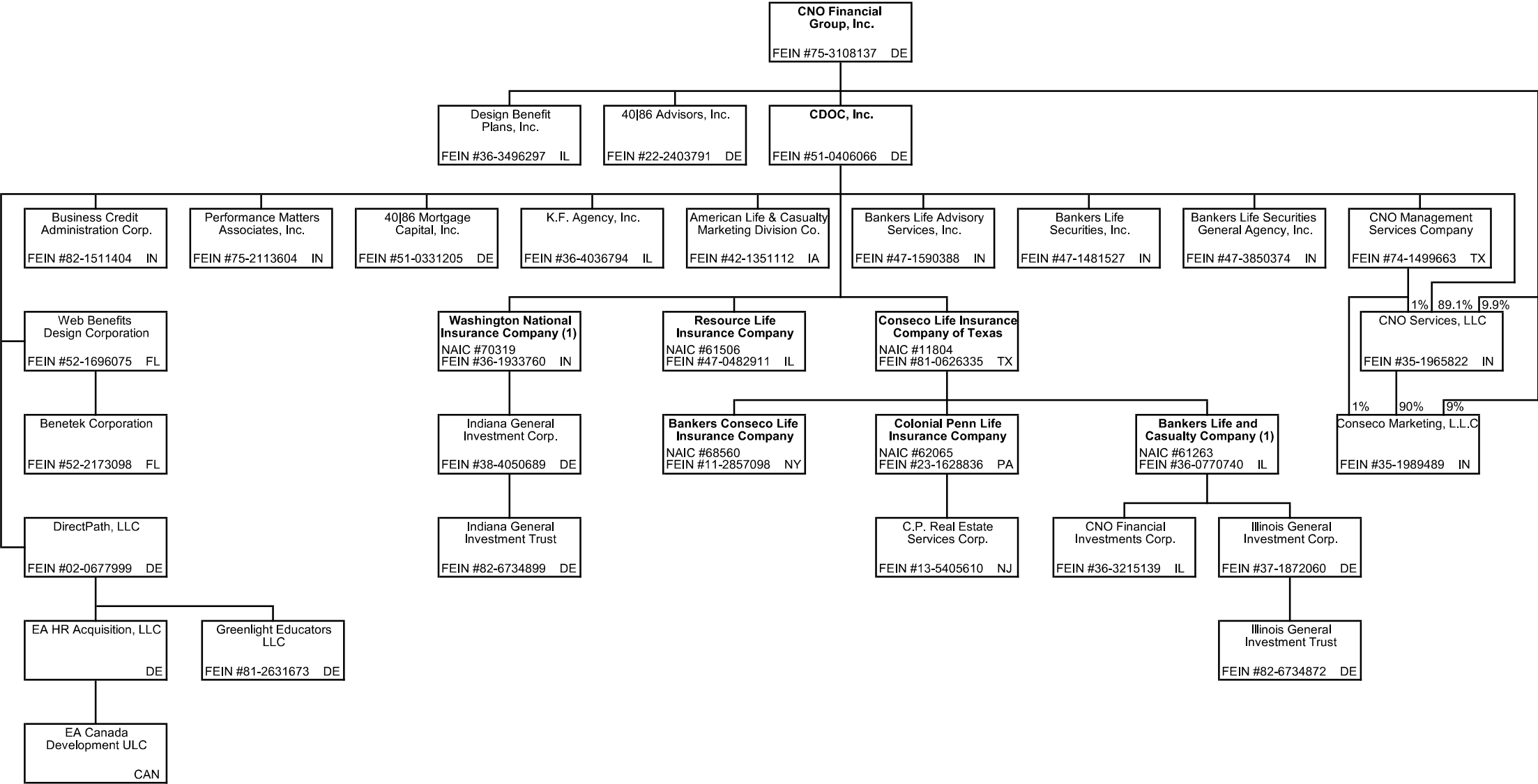
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

N - None of the above - Not allowed to write business in the state.....5

R - Registered - Non-domiciled RRGs.....

Q - Qualified - Qualified or accredited reinsurer.....

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



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

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0233	CNO Financial Group, Inc.	.68560	11-2857098				Bankers Conesco Life Insurance Company	.NY	.IA	Conesco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.NO	
.0233	CNO Financial Group, Inc.	.61263	36-0770740				Bankers Life and Casualty Company	.IL	.IA	Conesco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.NO	
.0233	CNO Financial Group, Inc.	.62065	23-1628836				Colonial Penn Life Insurance Company	.PA	.RE	Conesco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.NO	
.0233	CNO Financial Group, Inc.	.11804	81-0626335				Conesco Life Insurance Company of Texas	.TX	.UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
.0233	CNO Financial Group, Inc.	.61506	47-0482911				Resource Life Insurance Company	.IL	.IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
.0233	CNO Financial Group, Inc.	.70319	36-1933760				Washington National Insurance Company	.IN	.IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			38-4050689				Indiana General Investment Corp.	.DE	.NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	.YES	
			82-6734899				Indiana General Investment Trust	.DE	.NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			13-5405610				C.P. Real Estate Services Corp.	.NJ	.DS	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			36-3215139				CNO Financial Investments Corp.	.IL	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			37-1872060				Illinois General Investment Corp.	.DE	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.YES	
			82-6734872				Illinois General Investment Trust	.DE	.NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	.DE	.UIP	Publicly held				.NO	.0100
			51-0406066				CDOC, Inc.	.DE	.UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.YES	
			22-2403791				40186 Advisors, Inc.	.DE	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			36-3496297				Design Benefit Plans, Inc.	.IL	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			75-2113604				Performance Matters Associates, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			51-0331205				40186 Mortgage Capital, Inc.	.DE	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			36-4036794				K.F. Agency, Inc.	.IL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
							American Life & Casualty Marketing Division Co.	.IA	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			42-1351112				Co.								
			47-1590388				Bankers Life Advisory Services, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			47-1481527				Bankers Life Securities, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
							Bankers Life Securities General Agency, Inc.								
			47-3850374					.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			82-1511404				Business Credit Administration Corp.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			02-0677999				DirectPath, LLC	.DE	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
							EA HR Acquisition, LLC	.DE	.NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	.NO	
							EA Canada Development ULC	.CAN	.NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			81-2631673				Greenlight Educators LLC	.DE	.NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			52-1696075				Web Benefits Design Corporation	.FL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			52-2173098				Benetek Corporation	.FL	.NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			74-1499663				CNO Management Services Company	.TX	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.NO	
			35-1965822				CNO Services, LLC	.IN	.NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	.NO	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	.NO	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.NO	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	.NO	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	.NO	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.NO	

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

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

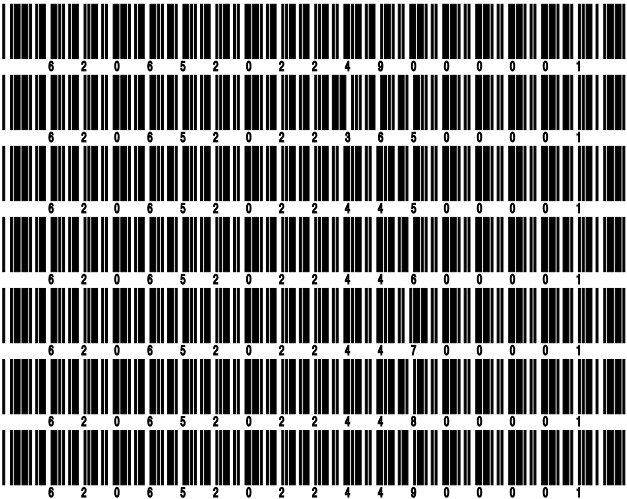
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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Explanation:

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

Bar Code:

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



SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,350,341	5,922,101
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	103,761	571,759
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,246,580	5,350,341
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	5,246,580	5,350,341

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	520,070	559,591
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	10,257	39,521
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	509,813	520,070
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	509,813	520,070
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	509,813	520,070

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,074,983	18,063,301
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		996,520
2.2 Additional investment made after acquisition	1,746	22,914
3. Capitalized deferred interest and other		
4. Accrual of discount	66	207
5. Unrealized valuation increase (decrease)	44,212	122,703
6. Total gain (loss) on disposals		356
7. Deduct amounts received on disposals	31,718	122,272
8. Deduct amortization of premium and depreciation	2,255	8,748
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,087,035	19,074,983
12. Deduct total nonadmitted amounts	75	75
13. Statement value at end of current period (Line 11 minus Line 12)	19,086,960	19,074,908

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	717,629,352	728,272,426
2. Cost of bonds and stocks acquired	20,231,642	89,699,128
3. Accrual of discount	376,622	1,457,469
4. Unrealized valuation increase (decrease)		21,959
5. Total gain (loss) on disposals	1,228,945	1,124,018
6. Deduct consideration for bonds and stocks disposed of	33,863,934	102,555,625
7. Deduct amortization of premium	122,764	570,643
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		15,657
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	179,086	196,277
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	705,658,949	717,629,352
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	705,658,949	717,629,352

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	421,323,300	17,734,207	20,466,018	989,921	419,581,410			421,323,300
2. NAIC 2 (a)	274,103,137	1,997,500	11,440,586	159,510	264,819,561			274,103,137
3. NAIC 3 (a)	16,629,148	499,935	549,297	(895,140)	15,684,646			16,629,148
4. NAIC 4 (a)	1,518,142			(700)	1,517,442			1,518,142
5. NAIC 5 (a)	986,230			267	986,497			986,230
6. NAIC 6 (a)								
7. Total Bonds	714,559,957	20,231,642	32,455,901	253,858	702,589,556			714,559,957
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,000,000				1,000,000			1,000,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,000,000				1,000,000			1,000,000
15. Total Bonds and Preferred Stock	715,559,957	20,231,642	32,455,901	253,858	703,589,556			715,559,957

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.....

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,916,579	10,920,055
2. Cost of cash equivalents acquired	97,188,885	392,987,746
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	2,443	(9,192)
6. Deduct consideration received on disposals	95,476,426	392,982,030
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,631,481	10,916,579
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,631,481	10,916,579

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

[illegible]

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	Mezzanine Partners II, LP	New York	NV.	Cash Distribution	03/11/2013	03/21/2022	31,718							31,718	31,718				
							31,718							31,718	31,718				
25999999 Joint Venture Interests - Other - Unaffiliated																			
48999999 Total - Unaffiliated							31,718							31,718	31,718				
49999999 Total - Affiliated																			
50999999 Totals							31,718							31,718	31,718				

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-27-8	US TREASURY N/B		.02/15/2022	BOFA SECURITIES INC		2,620,664	2,675,000	1,773	1.A
91282C-EC-1	US TREASURY N/B		.03/08/2022	BOFA SECURITIES INC		185,715	185,000	85	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,806,379	2,860,000	1,858	XXX
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A		.03/30/2022	RAYMOND JAMES		1,000,000	1,000,000		1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,000,000	1,000,000		XXX
05530S-AG-1	BAMLL 2022-DKLY B		.01/31/2022	BOFA SECURITIES INC		1,000,000	1,000,000		1.D Z
05610F-AB-3	BX 2022-AHP AS		.02/01/2022	WELLS FARGO SECURITY		498,563	500,000		1.D Z
05610F-AC-1	BX 2022-AHP B		.02/01/2022	WELLS FARGO SECURITY		498,576	500,000		1.D Z
12559U-AG-8	C1M 2020-R5 M2		.03/15/2022	ROBERT W BAIRD		1,464,375	1,500,000	2,250	1.D Z
30310X-AG-4	FREM1 2019-K94 C		.03/14/2022	PERFORMANCE TRUST		1,000,156	1,000,000	1,652	1.D Z
345397-C2-7	FORD MOTOR CREDIT CO LLC		.03/23/2022	BARCLAYS CAPITAL		499,935	500,000		3.A FE
46593E-AC-9	JPMCC 2022-ACB B		.03/09/2022	JP MORGAN SECURITIES		498,750	500,000		1.D Z
62475W-AC-9	MTN 2022-LPFL B		.03/08/2022	CITIGROUP GLOBAL		497,499	500,000		1.D Z
62475W-AE-5	MTN 2022-LPFL C		.03/08/2022	CITIGROUP GLOBAL		497,500	500,000		1.D Z
78458M-AA-2	SMR 2022-IND A		.01/28/2022	BMO CAPITAL MARKETS		1,000,000	1,000,000		1.D Z
78458M-AE-4	SMR 2022-IND C		.01/28/2022	BMO CAPITAL MARKETS		1,000,000	1,000,000		1.D Z
92538U-AC-5	VERUS 2022-3 A3		.03/30/2022	BARCLAYS CAPITAL		984,063	1,000,000		1.D Z
95058X-AP-3	WEN 2022-1A A211		.03/23/2022	BARCLAYS CAPITAL		1,000,000	1,000,000		2.B FE
00085U-AL-5	ABPCI 2017-2A A1R	C	.02/16/2022	NATIXIS SECURITIES AMERICAS LLC		1,498,125	1,500,000	1,648	1.A FE
48259B-AL-6	KKR 38A C	C	.03/07/2022	BNP PARIBAS		1,000,000	1,000,000		1.D Z
55284A-AA-6	MF1 2021-FL7 A	C	.02/16/2022	BOFA SECURITIES INC		1,489,922	1,500,000	100	1.A FE
67107K-BF-2	QCP 2014-7A CRR	C	.02/22/2022	MIZUHO SECURITIES USA		997,500	1,000,000	3,261	2.C FE
89473L-AP-9	TRMPK 2015-1A DRR	C	.02/22/2022	BOFA SECURITIES INC		1,000,300	1,000,000	2,823	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,425,264	16,500,000	11,734	XXX
2509999997. Total - Bonds - Part 3						20,231,643	20,360,000	13,592	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						20,231,643	20,360,000	13,592	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks							XXX		XXX
6009999999 - Totals						20,231,643	XXX	13,592	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
912828-SF-8	US TREASURY N/B		02/15/2022	MATURITY		1,300,000	1,300,000	1,299,898	1,299,999			.1			1,300,000				13,000	02/15/2022	1.A	
912828-V7-2	US TREASURY		01/31/2022	MATURITY		1,100,000	1,100,000	1,097,293	1,099,954			.46			1,100,000				10,313	01/31/2022	1.A	
0109999999 Subtotal - Bonds - U.S. Governments						2,400,000	2,400,000	2,397,191	2,399,953			47			2,400,000				23,313	XXX	XXX	
31287U-C6-7	FG C68193		03/01/2022	MBS PAYDOWN		.43	.43	.42	.43						.43					06/01/2032	1.A	
31292G-K4-7	FG C00315		03/01/2022	MBS PAYDOWN		.593	.593	.588	.593						.593				.5	04/01/2024	1.A	
31292H-Q3-1	FG C01374		03/01/2022	MBS PAYDOWN		.209	.209	.211	.209						.209				.2	06/01/2032	1.A	
31293T-GN-1	FG C29205		03/01/2022	MBS PAYDOWN		.819	.819	.811	.818						.819				.8	07/01/2029	1.A	
31398K-VF-4	FHR 3600 BJ		03/01/2022	MBS PAYDOWN		.619	.619	.597	.618						.619				.4	11/15/2039	1.A	
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI		03/02/2022	HILLTOP SECURITIES		1,510,035	1,500,000	1,500,000	1,500,000						1,500,000		10,035		10,035	37,442	01/15/2053	1.E FE
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		02/09/2022	SINKING FUND PMT		12,142	12,142	12,142	12,142						12,142				.116	11/09/2032	1.F	
0909999999 Subtotal - Bonds - U.S. Special Revenues						1,524,460	1,514,425	1,514,391	1,514,423						1,514,425		10,035		10,035	37,577	XXX	XXX
00075Q-AS-1	ABFC 2006-0PT1 A3C1		03/25/2022	MBS PAYDOWN		42,690	42,690	39,501	42,487		203		203		42,690				.31	09/25/2036	1.A FM	
00868P-AA-3	AHOLD LEASE SERIES 2001-		01/02/2022	MBS PAYDOWN		93,281	93,281	108,440	93,281						93,281				4,020	01/02/2025	2.B FE	
01166V-AA-7	ALASKA AIRLINES 2020 TR		02/15/2022	SINKING FUND PMT		39,194	39,194	39,194	39,194						39,194				.941	08/15/2027	1.G FE	
02149C-AD-3	CWALT 2006-41CB 1A4		03/01/2022	MBS PAYDOWN		3,509	3,356	2,181	3,502		.7		.7		3,509				.32	01/25/2037	1.D FM	
023135-BM-7	AMAZON.COM INC		02/28/2022	SUSQUEHANNA FINANCIAL		1,146,860	1,000,000	1,034,660	1,033,492		(68)		(68)		1,033,424		113,436		113,436	21,958	08/22/2057	1.E FE
026930-AA-5	AHMA 2007-2 A1		03/25/2022	MBS PAYDOWN		26,684	26,684	21,814	26,490		194		194		26,684				.10	03/25/2047	1.D FM	
026936-AA-2	AHMA 2007-5 A1		03/25/2022	MBS PAYDOWN		3,855	4,309	3,105	3,831		24		24		3,855				.4	06/25/2047	1.D FM	
03072S-WQ-4	AMSI 2004-R11 M1		03/25/2022	MBS PAYDOWN		23,412	23,412	21,883	23,312		100		100		23,412				.39	11/25/2034	1.A FM	
037833-BX-7	APPLE INC.		02/28/2022	CITIGROUP GLOBAL		1,202,900	1,000,000	1,078,140	1,073,133		(289)		(289)		1,072,845		130,055		130,055	23,896	02/23/2046	1.B FE
04544N-AD-6	ABSHE 2006-HE6 A4		03/25/2022	MBS PAYDOWN		26,775	26,775	24,189	26,581		194		194		26,775				.11	11/25/2036	1.A FM	
04544Q-AD-9	ABSHE 2006-HE7 A4		03/25/2022	MBS PAYDOWN		15,510	15,510	10,295	15,384		125		125		15,510				.6	11/25/2036	1.D FM	
05544T-AC-2	BHI ARMY GUESTHOUSES LLC		12/31/2021	SINKING FUND PMT		48,065	48,065	51,626	48,065						48,065				1,838	12/31/2030	2.B	
056057-AA-0	BX 2018-B10A A		02/15/2022	MBS PAYDOWN		59,097	59,097	58,247	58,987		110		110		59,097				.79	03/15/2037	1.A	
05946X-WF-6	BAFC 2005-3 1A23		03/01/2022	MBS PAYDOWN		1,238	1,238	1,202	1,237						1,238				.11	06/25/2035	1.A FM	
05949Q-AY-1	BAFC 2006-2 2A17		03/01/2022	MBS PAYDOWN		493	509	499	492						493				.6	03/25/2036	1.D FM	
05950F-AE-5	BAFC 2006-4 A5		03/01/2022	MBS PAYDOWN		6,668	14,523	12,934	6,676		(8)		(8)		6,668				130	07/25/2036	3.B FM	
06051G-BU-2	BAFC 2004-2 3A1		03/01/2022	MBS PAYDOWN		3,096	3,096	3,073	3,096						3,096				.39	09/20/2034	1.A FM	
073879-J7-4	BSABS 2005-HE8 M2		03/25/2022	MBS PAYDOWN		28,385	28,385	26,842	28,193		193		193		28,385				.56	08/25/2035	1.A FM	
12189L-AP-6	BURLINGTN NORTH SANTA FE		03/03/2022	GOLDMAN SACHS & CO		1,211,790	1,000,000	1,156,770	1,145,463		(793)		(793)		1,144,671		67,119		67,119	26,608	09/01/2043	1.D FE
12505#-AA-9	COHM PROPERTY HOLDINGS LP		12/31/2021	SINKING FUND PMT		52,086	52,086	52,086	52,086						52,086				825	12/31/2031	3.B Z	
12540#-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		03/10/2022	SINKING FUND PMT		4,918	4,918	4,918	4,918						4,918				.39	07/10/2040	2.A	
12544A-AS-4	CWHL 2006-20 1A17		03/01/2022	MBS PAYDOWN		1,977	1,971	1,568	1,976		.2		.2		1,977				.20	02/25/2037	1.D FM	
12544D-AX-7	CWHL 2007-14 A22		03/01/2022	MBS PAYDOWN		5,355	5,334	4,899	5,358		(4)		(4)		5,355				.47	09/25/2037	1.D FM	
12594X-AM-6	CSMC 2017-HL1 A12		03/01/2022	MBS PAYDOWN		50,647	50,647	50,770	50,647						50,647				.275	06/25/2047	1.A	
126650-CY-4	CVS HEALTH CORP		03/03/2022	GOLDMAN SACHS & CO		1,107,040	1,000,000	1,039,290	1,035,676		(288)		(288)		1,035,388		71,652		71,652	21,510	03/25/2038	2.B FE
126670-LQ-9	CWIL 2005-14 M2		03/25/2022	MBS PAYDOWN		196,715	196,715	157,495	194,538		2,177		2,177		196,715				264	04/25/2036	1.A FM	
12667G-TS-2	CWALT 2005-26CB A6		03/01/2022	MBS PAYDOWN		5,862	5,872	4,969	5,845		.17		.17		5,862				.59	07/25/2035	1.D FM	
14855J-AB-1	CLAST 2016-1 A		03/15/2022	MBS PAYDOWN		31,101	31,101	31,092	31,049		52		52		31,101				.241	08/15/2041	1.G FE	
16163Y-AE-4	CHASE 2016-SH1 M4		03/01/2022	MBS PAYDOWN		65,313	65,313	59,748	65,170		143		143		65,313				.592	04/25/2045	1.A	
170255-AN-3	CWHL 2007-1 A4		03/01/2022	MBS PAYDOWN		8,583	8,611	7,190	8,580		.3		.3		8,583				.63	03/25/2037	1.D FM	
17186#-AA-4	CIMARRON CTR LLC (WALMART)		03/01/2022	SINKING FUND PMT		20,335	20,335	20,335	20,335						20,335				.248	08/01/2027	1.C	
173103-AD-4	CMIS1 2007-6 1A4		03/01/2022	MBS PAYDOWN		6,450	6,443	5,636	6,447		.3		.3		6,450				.44	07/25/2037	1.D FM	
19421U-AA-2	CASL 2019-A A1		03/25/2022	MBS PAYDOWN		39,529	39,529	39,338	39,473		.56		.56		39,529				.98	12/28/2048	1.A FE	
20267T-AB-8	CSLST 2016-A A2		03/25/2022	MBS PAYDOWN		15,145	15,145	15,145	15,145						15,145				.58	05/25/2040	1.A FE	
20267T-AC-6	CSLST 2016-A B		02/25/2022	MBS PAYDOWN		5,789	5,789	5,584	5,765		24		24		5,789				.32	05/25/2040	1.B FE	
225458-SR-5	CSFB 2005-9 2A1		03/01/2022	MBS PAYDOWN		1,534	1,534	1,459	1,535		(1)		(1)		1,534				.14	10/25/2035	1.D FM	
22964#-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		03/15/2022	SINKING FUND PMT		5,106	5,106	5,106	5,106						5,106				.43	08/15/2034	1.G	
232434-AE-0	CWALT 2006-OC8 2A3		03/25/2022	MBS PAYDOWN		14,369	13,809	8,142	14,322		.47		.47		14,369				.12	11/25/2036	1.D FM	
23243A-AB-2	CWALT 2006-0A12 A1B		03/20/2022	MBS PAYDOWN		30,869	34,583	25,116	30,531		339		339		30,869				.20	09/20/2046	1.D FM	
23306G-AE-7	DBGS 2018-B10D C		01/15/2022	MBS PAYDOWN		10,782	10,782	10,659	10,775		.8		.8		10,782				.10	05/15/2035	1.A	
23342#-AJ-7	DTAOT 2018-1A E		03/15/2022	MBS PAYDOWN		246,607	246,607	246,572	246,115		492		492		246,607				2,216	03/17/2025	1.A FE	
25150Q-AA-5	DBALT 2006-0A1 A1		03/25/2022	MBS PAYDOWN		39,978	39,978	32,382	39,688		290		290		39,978							

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
260543-CV-3	DOW CHEMICAL CO/THE		03/03/2022	CITIGROUP GLOBAL		1,121,440	1,000,000	1,078,080	1,075,540		(276)		(276)		1,075,264		46,176	46,176	14,933	05/15/2049	2.B FE
26208L-AC-2	HONK 2018-1A A2		01/20/2022	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	04/20/2048	2.C FE
268318-AA-6	EDF DANVERS 11 (KOHLS)		03/01/2022	SINKING FUND PMT		29,293	29,293	29,293	29,293						29,293				355	10/01/2027	2.C
277432-AL-4	EASTMAN CHEMICAL CO		02/28/2022	WELLS FARGO SECURITY		3,292,140	3,000,000	3,248,610	3,200,894		(993)		(993)		3,199,901		92,239	92,239	70,800	09/01/2042	2.C FE
30711X-AF-1	CAS 2014-C02 1M2		03/25/2022	MBS PAYDOWN		36,056	36,056	36,417	36,071		(15)		(15)		36,056				150	05/25/2024	1.D
30711X-DS-0	CAS 2016-C06 1M2		03/25/2022	MBS PAYDOWN		101,777	101,777	107,423	101,845		(68)		(68)		101,777				701	04/25/2020	1.D
30711X-J7-0	CAS 2018-C03 1M2		03/25/2022	MBS PAYDOWN		18,261	18,261	18,331	18,260		1		1		18,261				96	10/25/2030	1.D
313760-NX-3	STACR 2017-DNA2 M2		02/07/2022	VARIOUS		518,998	500,000	500,000	500,000						500,000				21,168	10/25/2029	1.D
313760-PU-7	STACR 2017-H0A2 M2		02/07/2022	VARIOUS		923,450	893,805	901,346	899,068		(283)		(283)		898,785		(4,980)	(4,980)	32,650	12/25/2029	1.D
313760-QQ-5	STACR 2017-DNA3 M2		02/07/2022	VARIOUS		1,019,510	993,611	1,022,605	1,003,200		(477)		(477)		1,002,723		(9,111)	(9,111)	29,011	03/25/2030	1.D
32027N-VE-8	FFML 2005-FFH3 M3		03/25/2022	MBS PAYDOWN		33,544	33,544	30,755	33,384		160		160		33,544				64	09/25/2035	1.A FM
33616C-AC-4	FIRST REPUBLIC BANK		03/03/2022	JANE ST EXECUTION		565,355	500,000	525,050	523,094		(97)		(97)		522,997		42,358	42,358	13,104	02/13/2047	2.A FE
33852H-BG-6	FSMT 2021-81NV B3		03/01/2022	MBS PAYDOWN		4,529	4,529	4,756	4,531		(2)		(2)		4,529				27	09/25/2051	1.A
362334-MH-4	GSAA 2006-6 AF6		03/01/2022	MBS PAYDOWN		8,961	8,961	5,388	8,954		7		7		8,961				18	03/25/2036	1.D FM
362341-ST-7	GSAA 2005-12 AF5		03/01/2022	MBS PAYDOWN		4,559	4,559	4,083	4,559						4,559				22	09/25/2035	1.D FM
36261M-AY-5	GSMB 2021-PJ1 B3		03/01/2022	MBS PAYDOWN		6,277	6,277	6,150	6,276		1		1		6,277				29	06/25/2051	1.D
36262J-BJ-3	GSMB 2021-GR2 B3		03/01/2022	MBS PAYDOWN		4,931	4,931	5,130	4,933		(2)		(2)		4,931				28	02/25/2052	1.A
39539L-AH-4	GMF 2007-AR2 2A1		03/25/2022	MBS PAYDOWN		19,205	19,164	15,439	19,055		150		150		19,205				18	05/25/2037	1.A FM
40430H-EQ-7	HASC 2006-NC1 1A		03/25/2022	MBS PAYDOWN		27,539	27,539	26,299	27,385		154		154		27,539				27	11/25/2035	1.A FM
41165A-AB-8	HVMT 2007-5 A1A		03/19/2022	MBS PAYDOWN		23,268	23,268	20,977	23,176		91		91		23,268				12	09/19/2037	1.A FM
45254N-JH-8	IHM 2004-6 2A		03/01/2022	MBS PAYDOWN		36,448	36,448	34,625	36,343		105		105		36,448				288	10/25/2034	1.A FM
45254N-KR-7	IHM 2004-8 2A1		03/25/2022	MBS PAYDOWN		30,886	30,886	30,268	30,826		60		60		30,886				34	10/25/2034	1.A FM
459200-JH-5	IBM CORP		02/28/2022	GOLDMAN SACHS & CO		1,739,355	1,500,000	1,628,480	1,620,944		(462)		(462)		1,620,482		118,873	118,873	37,013	02/19/2046	1.G FE
46617F-AC-8	HENDR 2013-1A B		03/15/2022	MBS PAYDOWN		19,164	19,164	19,149	19,127		36		36		19,164				154	04/15/2069	2.A FE
46652F-CA-6	JPMIT 2020-4 B3		03/01/2022	MBS PAYDOWN		5,342	5,342	5,248	5,341		2		2		5,342				33	11/25/2050	1.A
47760Q-AB-9	JIMMY 2017-1A A211		01/30/2022	MBS PAYDOWN		350,000	350,000	350,000	350,000						350,000				4,240	07/30/2047	2.B FE
525221-EE-3	LXS 2005-8 24A4		03/01/2022	MBS PAYDOWN		1,119	1,130	961	1,096		23		23		1,119				10	12/25/2035	1.A FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		03/01/2022	SINKING FUND PMT		25,999	25,999	25,404	25,990		9		9		25,999				287	05/01/2022	2.B
542514-DB-7	LBMLT 2002-5 M1		03/25/2022	MBS PAYDOWN		49,019	49,019	46,076	48,847		172		172		49,019				75	11/25/2032	1.A FM
574599-BM-7	MASCO CORP		02/24/2022	GOLDMAN SACHS & CO		2,083,098	1,970,000	1,987,336	1,986,802		(55)		(55)		1,986,746		96,351	96,351	24,379	05/15/2047	2.B FE
57643A-AA-8	MASD 2006-2 A		03/25/2022	MBS PAYDOWN		27,769	27,769	26,363	27,641		128		128		27,769				33	02/25/2036	1.A FM
585055-BU-9	MEDTRONIC INC		02/28/2022	JEFFERIES LLC		1,173,090	1,000,000	1,069,140	1,064,619		(262)		(262)		1,064,357		108,733	108,733	20,941	03/15/2045	1.G FE
594918-CB-8	MICROSOFT CORP		03/03/2022	GOLDMAN SACHS & CO		2,478,560	2,000,000	2,193,220	2,186,481		(463)		(463)		2,186,018		292,542	292,542	52,750	02/06/2057	1.A FE
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		12/30/2021	SINKING FUND PMT		9,598	9,598	9,598	9,598						9,598				144	06/30/2032	1.G PL
61744C-TL-0	MSAC 2005-HE4 M2		03/26/2022	MBS PAYDOWN		7,286	7,286	6,821	7,272		14		14		7,286				10	07/25/2035	1.A FM
61746W-A7-5	MSDNC 2003-NC2 M1		03/25/2022	MBS PAYDOWN		13,005	13,005	12,403	12,953		52		52		13,005				26	02/25/2033	1.A FM
61746W-YU-8	MSDNC 2003-NC1 M1		03/25/2022	MBS PAYDOWN		22,259	22,259	21,501	22,166		93		93		22,259				53	11/25/2032	1.A FM
61748H-KA-8	MSM 2005-4 3A1		03/01/2022	MBS PAYDOWN		7,115	6,296	7,072	7,072		43		43		7,115				81	08/25/2035	1.D FM
64828M-BK-2	NRZT 2017-3A B3		03/01/2022	MBS PAYDOWN		12,942	12,942	13,577	12,953		(11)		(11)		12,942				113	04/25/2057	1.A
65536H-AG-3	NHEL1 2005-FM1 M2		03/25/2022	MBS PAYDOWN		30,603	30,603	28,939	30,507		96		96		30,603				29	05/25/2035	1.A FM
65537K-AB-6	NHEL1 2007-1 2A1A		03/25/2022	MBS PAYDOWN		18,937	18,872	13,751	18,777		160		160		18,937				13	02/25/2037	1.A FM
655664-AR-1	NOROSTROM INC		02/18/2022	JP MORGAN SECURITIES		429,375	500,000	489,570	490,509		34		34		490,543		(61,168)	(61,168)	15,139	01/15/2044	3.A FE
669884-AA-6	NHEL 2006-1 A1A		03/25/2022	MBS PAYDOWN		29,478	29,478	28,096	29,339		139		139		29,478				22	05/25/2036	1.A FM
68275C-AC-2	FB 2005-1 A3		03/08/2022	MBS PAYDOWN		22,965	22,965	22,047	22,934		32		32		22,965				207	08/10/2035	1.A FM
69337B-AH-7	PHAM 2007-1 21A		03/01/2022	MBS PAYDOWN		5,328	7,670	5,790	5,320		8		8		5,328				88	02/25/2037	1.D FM
701094-AL-8	PARKER-HANNIFIN CORP		03/03/2022	BOFA SECURITIES INC		1,032,000	1,000,000	995,200	995,491		19		19		995,509		36,491	36,491	21,183	03/01/2047	2.A FE
73316P-DS-6	POPLR 2005-3 M1		03/01/2022	MBS PAYDOWN		53,550	53,550	53,148	53,538		12		12		53,550				289	07/25/2035	1.A FM
73316P-GV-6	POPLR 2005-5 MV1		03/25/2022	MBS PAYDOWN		145,463	145,463	134,372	144,230		1,233		1,233		145,463				183	11/25/2035	1.A FM
73316P-KJ-8	POPLR 2006-B M1		03/25/2022	MBS PAYDOWN		76,910	73,353	76,661	76,661		249		249		76,910				80	05/25/2036	1.A FM
740189-AP-0	PRECISION CASTPARTS CORP		03/03/2022	GOLDMAN SACHS & CO		1,129,910	1,000,000	1,049,540	1,046,288		(227)		(227)		1,046,062		83,848	83,848	9,965	06/15/2045	1.C FE
74929C-CG-9	RBSSP 2010-2 13A2		03/01/2022	MBS PAYDOWN		21,708	23,397	13,556	21,601		106		106		21,708				237	04/26/2036	1.D FM
75115Y-AA-7	RAL1 2007-Q01 A1		03/25/2022	MBS PAYDOWN		5,998	5,998	5,173	5,998		22		22		5,998				4	02/25/2047	1.A FM
75157D-AC-8	RAMP 2007-RS2 A3		03/25/2022	MBS PAYDOWN		36,202	35,419	22,409	36,106		96		96		36,202				45	05/25/2037	1.D FM
76112B-2S-8	RAMP 2006-RS2 A3B		03/25/2022	MBS PAYDOWN		20,324	20,324	18,825	20,221		103		103		20,324				20	03/25/2036	1.A FM

STATEMENT AS OF MARCH 31, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
762009-AR-9	RFMSI 2007-S6 1A16		03/01/2022	MBS PAYDOWN		10,307	11,022	8,645	10,312		(4)		(4)		10,307				137	06/25/2037	1.D FM
78443C-BH-6	SLMA 2004-A A3		03/15/2022	MBS PAYDOWN		30,515	30,515	28,551	30,446		69		69		30,515				46	06/15/2033	1.C FE
78458M-AA-2	SMR 2022-IND A		03/15/2022	MBS PAYDOWN		35,410	35,410	35,410							35,410				48	02/15/2039	1.D Z
78458M-AE-4	SMR 2022-IND C		03/15/2022	MBS PAYDOWN		35,410	35,410	35,410							35,410				84	02/15/2039	1.D Z
80285T-AH-7	SDART 2018-1 E		03/15/2022	MBS PAYDOWN		1,000,000	1,000,000	988,242	999,665		335		335		1,000,000				10,925	05/15/2025	2.B FE
81375W-JT-4	SABR 2006-FR1 A2C		03/31/2022	MBS PAYDOWN		71,284	71,284	66,784	70,959		325		325		71,284				62	11/25/2035	1.A FM
83612J-AC-8	SVHE 2006-E01 A3		02/25/2022	MBS PAYDOWN		6,382	6,382	5,783	6,355		27		27		6,382				3	10/25/2036	1.A FM
83612Q-AC-2	SVHE 2007-NS1 A3		03/25/2022	MBS PAYDOWN		32,940	32,940	29,419	32,560		379		379		32,940				20	01/25/2037	1.A FM
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		03/01/2022	SINKING FUND PMT		22,303	22,303	22,307	22,303						22,303				284	01/01/2027	2.B
86207#-AA-4	STONEHENGE CAP		03/01/2022	SINKING FUND PMT		10,333	10,333	10,333	10,333						10,333				191	03/01/2023	1.A FE
86358E-E6-9	SAIL 2006-2 A3		03/25/2022	MBS PAYDOWN		40,329	40,329	35,944	40,075		255		255		40,329				30	04/25/2036	1.A FM
86358E-RB-4	SAIL 2005-2 M2		03/25/2022	MBS PAYDOWN		10,021	10,021	9,479	9,983		38		38		10,021				12	03/25/2035	1.A FM
86358E-UW-4	SAIL 2005-HE1 M2		03/25/2022	MBS PAYDOWN		102,346	102,346	98,987	102,099		247		247		102,346				144	07/25/2035	1.A FM
86359D-UL-9	LXS 2005-SN 1A1		03/25/2022	MBS PAYDOWN		21,632	21,632	18,928	21,442		189		189		21,632				11	11/25/2035	1.A FM
86359D-VD-6	SASC 2005-OPT1 A3		03/25/2022	MBS PAYDOWN		156,780	156,780	83,878	155,762		1,019		1,019		156,780				150	11/25/2035	1.D FM
87342R-AC-8	BELL 2016-1A A23		02/25/2022	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				31	05/25/2046	2.B FE
88156Y-AA-0	TMTS 2006-11 A1		03/25/2022	MBS PAYDOWN		27,670	27,670	26,581	27,592		78		78		27,670				11	10/25/2037	1.A FM
92966#-AG-4	WABASH VALLEY PWR ASSOC		01/30/2022	SINKING FUND PMT		7,445	7,445	7,445	7,445						7,445				114	01/31/2028	1.F
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2022	MBS PAYDOWN		2,541	2,541	2,541	2,541						2,541				53	06/29/2030	2.B
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		01/03/2022	MBS PAYDOWN		2,941	2,941	2,941	2,941						2,941				111	01/27/2029	2.B
94985F-AA-6	WFALT 2007-PA2 1A1		03/01/2022	MBS PAYDOWN		4,696	4,965	4,208	4,686		11		11		4,696				46	06/25/2037	1.D FM
96928*-FG-7	SEG US 95, LLC (WALGREENS)		03/15/2022	SINKING FUND PMT		20,126	20,126	20,126	20,126						20,126				160	09/15/2034	2.B
03759C-AX-8	APID 2016-24A BRR	C	02/09/2022	MUG SECURITY AMERICAS		996,000	1,000,000	1,000,000	1,000,000						1,000,000		(4,000)	(4,000)	6,983	10/20/2030	1.F FE
05587T-AA-4	BSPT 2019-FL5 A	C	03/15/2022	MBS PAYDOWN		87,199	87,199	87,199	87,199						87,199				113	05/15/2029	1.A FE
34961L-AC-3	FCBSL 2017-1A B1	C	01/26/2022	MBS PAYDOWN		500,000	500,000	500,000	500,000						500,000				2,549	10/26/2029	1.C FE
37952U-AE-3	SEACO 2014-1A A2	C	03/17/2022	VARIOUS		34,278	26,153	32,321	34,190		88		88		34,278				138	07/17/2029	1.G FE
40049J-AV-9	GRUPO TELEVISA SAB	C	03/30/2022	SECURITY CALLED at 110,454		1,104,545	1,000,000	1,004,300	1,001,235		(86)		(86)		1,001,149		(1,149)	(1,149)	139,878	03/18/2025	2.A FE
55379W-AA-6	M360 2019-CR2 A	C	03/15/2022	MBS PAYDOWN		157,353	157,353	157,353	157,353						157,353				431	09/15/2034	1.A FE
92328G-BB-1	VENTR 2013-14A BRR	C	02/09/2022	GOLDMAN SACHS & CO		499,445	500,000	500,000	500,000						500,000		(555)	(555)	1,774	08/28/2029	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,939,477	27,529,014	28,413,599	28,463,173		7,486		7,486		28,541,480		1,218,910	1,218,910	642,460	XXX	XXX
2509999997. Total - Bonds - Part 4						33,863,937	31,443,439	32,325,181	32,377,549		7,533		7,533		32,455,905		1,228,945	1,228,945	703,350	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						33,863,937	31,443,439	32,325,181	32,377,549		7,533		7,533		32,455,905		1,228,945	1,228,945	703,350	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						33,863,937	XXX	32,325,181	32,377,549		7,533		7,533		32,455,905		1,228,945	1,228,945	703,350	XXX	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

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

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
The Bank of New York Mellon ... New York, NY					1,060,475	(4,338,918)	3,129,169	XXX
Federal Home Loan Bank of Pittsburgh					580,874	607,547	607,598	XXX
JPMorgan Chase Bank					8,345,632	9,659,507	6,126,746	XXX
KeyBank National Association								
..... Cleveland, OH					17,434,974	17,767,338	17,282,800	XXX
The Northern Trust Company		0.010	191		1,639,311	2,208,810	1,416,870	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			19,329	19,329	19,329	XXX
0199999. Totals - Open Depositories	XXX	XXX	191		29,080,595	25,923,612	28,582,512	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	191		29,080,595	25,923,612	28,582,512	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	191		29,080,595	25,923,612	28,582,512	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]