



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Colonial Penn Life Insurance Company

NAIC Group Code02330233NAIC Company Code62065Employer's ID Number23-1628836

(Current)(Prior)

Organized under the Laws ofPennsylvania, State of Domicile or Port of EntryPA

Country of DomicileUnited States of America

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

Incorporated/Organized12/03/1957Commenced Business09/02/1959

Statutory Home Office399 Market StreetPhiladelphia, PA, US 19181

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office399 Market Street

(Street and Number)

Philadelphia, PA, US 19181215-928-8000

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address399 Market StreetPhiladelphia, PA, US 19181

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records399 Market Street

(Street and Number)

Philadelphia, PA, US 19181215-928-8000

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.colonialpenn.com

Statutory Statement ContactShelly Ann Hitch317-817-6485

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OFFICERS

PresidentScott Louis Goldberg #

TreasurerJeffrey Michael Kircher

SecretaryRachel Johanna Spehler #

ActuaryMarvin Roy Imperial Puymon

OTHER

Bruce Keating Baude, Executive Vice PresidentKaren Jeannine DeToro, Executive Vice PresidentEric Ronald Johnson, Executive Vice President

Paul Harrington McDonough, Executive Vice PresidentMatthew Joseph Zimpfer, Executive Vice PresidentJohn Robert Kline, Senior Vice President

Gregory Dean Turner, Senior Vice PresidentJeremy David Williams, Senior Vice President

DIRECTORS OR TRUSTEES

Karen Jeannine DeToroScott Louis GoldbergMichael Dean Heard #

Jeffrey Michael Kircher #John Robert KlinePaul Harrington McDonough

Gregory Dean TurnerJeremy David Williams #

State ofIndianaSS:

County ofHamilton

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

/s/ Scott Louis Goldberg

/s/ Rachel Johanna Spehler

/s/ John Robert Kline

Scott Louis GoldbergPresident

Rachel Johanna SpehlerSecretary

John Robert KlineSVP & Chief Accounting Officer

Subscribed and sworn to before me this7th day ofAugust, 2020

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

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

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

STATEMENT AS OF JUNE 30, 2020 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	710,601,244		710,601,244	685,333,290
2. Stocks:				
2.1 Preferred stocks	2,843,718		2,843,718	2,843,718
2.2 Common stocks	2,069,500		2,069,500	2,070,200
3. Mortgage loans on real estate:				
3.1 First liens	578,478		578,478	596,806
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	6,234,428		6,234,428	6,566,310
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$12,357,523), cash equivalents (\$24,223,677) and short-term investments (\$)	36,581,199		36,581,199	18,670,448
6. Contract loans (including \$ premium notes)	22,550,133	99,143	22,450,990	23,295,450
7. Derivatives				
8. Other invested assets	15,986,372		15,986,372	13,925,706
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)	797,445,073	99,143	797,345,930	753,301,928
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	9,202,869		9,202,869	9,290,364
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,220,140	68,682	1,151,458	1,257,429
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	57,488,703		57,488,703	51,024,107
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	61,496		61,496	83,180
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,186,042		1,186,042	1,461,097
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				1,939,857
18.2 Net deferred tax asset	60,502,030	48,108,384	12,393,647	10,723,000
19. Guaranty funds receivable or on deposit	2,278,814		2,278,814	2,445,477
20. Electronic data processing equipment and software	4,530,440	4,530,440		
21. Furniture and equipment, including health care delivery assets (\$)	252,716	252,716		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	1,885,226		1,885,226	2,913,262
24. Health care (\$) and other amounts receivable	15,424,896	15,400,115	24,780	27,781
25. Aggregate write-ins for other than invested assets	749,800		749,800	1,193,463
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	952,228,245	68,459,479	883,768,766	835,660,946
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	952,228,245	68,459,479	883,768,766	835,660,946
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	749,800		749,800	1,193,463
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)	749,800		749,800	1,193,463

STATEMENT AS OF JUNE 30, 2020 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 \$584,266,482 less \$ included in Line 6.3 (including \$ Modco Reserve)	584,266,482	572,027,134
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	18,766,286	19,080,381
3. Liability for deposit-type contracts (including \$ Modco Reserve)	50,043,567	50,092,839
4. Contract claims:		
4.1 Life	17,702,817	19,253,937
4.2 Accident and health	13,334,036	9,901,655
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 \$ 1,182,206 accident and health premiums	4,143,468	4,686,773
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 \$ 187,860 assumed and \$ 19,293,142 ceded	19,481,002	3,052,988
9.4 Interest Maintenance Reserve	15,786,888	16,003,435
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ 1,364,890 and deposit-type contract funds \$	1,364,890	2,240,115
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	13,141,928	13,281,998
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	940,788	3,934,433
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	494,415	
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	85,206	81,656
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	3,356,076	3,105,112
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	6,306,469	6,109,194
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	5,342,411	8,263,199
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,295,399	3,589,558
24.08 Derivatives		
24.09 Payable for securities	6,000,000	
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	24,898,692	18,746,497
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	788,750,820	753,450,903
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	788,750,820	753,450,903
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	287,327,065	269,327,065
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(354,809,118)	(349,617,023)
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)	92,517,947	79,710,042
38. Totals of Lines 29, 30 and 37	95,017,947	82,210,042
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	883,768,766	835,660,946
DETAILS OF WRITE-INS		
2501. Unclaimed funds	24,898,692	18,746,497
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)	24,898,692	18,746,497
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 JUNE 30, 2020 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	222,995,564	208,257,763	390,616,510
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	18,677,192	21,881,478	30,418,525
4. Amortization of Interest Maintenance Reserve (IMR)	194,543	597,457	1,125,938
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	47,565,666	48,371,197	102,295,861
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	24,729	72,151	28,832
9. Totals (Lines 1 to 8.3)	289,457,694	279,180,046	524,485,666
10. Death benefits	89,592,895	79,164,641	153,182,788
11. Matured endowments (excluding guaranteed annual pure endowments)	425,105	840,855	1,792,762
12. Annuity benefits		1,561,471	1,561,471
13. Disability benefits and benefits under accident and health contracts	38,124,559	38,365,709	76,994,239
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,181,115	4,951,724	10,287,053
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	574,292	958,063	1,727,517
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	11,925,254	(33,698,828)	(26,964,149)
20. Totals (Lines 10 to 19)	144,823,220	92,143,634	218,581,682
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	23,029,898	25,846,629	52,273,554
22. Commissions and expense allowances on reinsurance assumed	565,229	588,545	1,155,914
23. General insurance expenses and fraternal expenses	100,109,562	95,334,963	205,763,366
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,975,961	11,792,554	22,847,088
25. Increase in loading on deferred and uncollected premiums	17,454,013	8,103,997	(290,841)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions		49,657,369	49,657,369
28. Totals (Lines 20 to 27)	297,957,882	283,467,691	549,988,131
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(8,500,188)	(4,287,645)	(25,502,465)
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)	(8,500,188)	(4,287,645)	(25,502,465)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	934,466	(162,808)	(531,929)
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)	(9,434,654)	(4,124,836)	(24,970,536)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(35,140) (excluding taxes of \$24,472	(132,921)	456,223	431,862
35. Net income (Line 33 plus Line 34)	(9,567,575)	(3,668,614)	(24,538,674)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	82,210,042	92,429,653	92,429,653
37. Net income (Line 35)	(9,567,575)	(3,668,614)	(24,538,674)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$16,523	62,157	(10,509)	(14,116)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,211,994	563,291	5,830,652
41. Change in nonadmitted assets	2,298,604	3,368,352	(5,817,634)
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	(197,275)	385,423	170,161
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	18,000,000	14,150,000	14,150,000
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)	12,807,904	14,787,944	(10,219,611)
55. Capital and surplus, as of statement date (Lines 36 + 54)	95,017,947	107,217,597	82,210,042
DETAILS OF WRITE-INS			
08.301. Gain from utilization of transferable state tax credits	22,299	72,100	28,716
08.302. Fees from distribution of third party insurance products	2,390		
08.303. Administration fee	40	51	116
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)	24,729	72,151	28,832
2701. Transfer of annuity reserves under coinsurance ceded agreement with affiliate		49,092,524	49,092,524
2702. Ceding commission under coinsurance ceded agreement with affiliate		564,845	564,845
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)		49,657,369	49,657,369
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 JUNE 30, 2020 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	198,588,065	192,044,201	387,176,074
2. Net investment income	19,266,936	21,602,480	31,495,394
3. Miscellaneous income	47,865,449	41,651,415	100,872,442
4. Total (Lines 1 to 3)	265,720,450	255,298,095	519,543,910
5. Benefit and loss related payments	114,991,733	132,296,357	247,629,158
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	135,854,995	133,167,626	267,665,242
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (10,668) tax on capital gains (losses)	(1,510,474)	(1,718,925)	1,549,107
10. Total (Lines 5 through 9)	249,336,254	263,745,058	516,843,507
11. Net cash from operations (Line 4 minus Line 10)	16,384,196	(8,446,963)	2,700,404
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	71,006,628	111,462,847	153,685,196
12.2 Stocks	700	4,811,064	4,811,064
12.3 Mortgage loans	18,328	41,318	1,711,978
12.4 Real estate			
12.5 Other invested assets	1,088	4,843,076	4,916,965
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	7,043	3,170	735
12.7 Miscellaneous proceeds	6,000,000	399,116	22,709
12.8 Total investment proceeds (Lines 12.1 to 12.7)	77,033,787	121,560,592	165,148,648
13. Cost of investments acquired (long-term only):			
13.1 Bonds	96,472,755	104,459,544	156,010,763
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	1,997,340	5,810,890	9,270,600
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	98,470,095	110,270,434	165,281,363
14. Net increase (or decrease) in contract loans and premium notes	(841,721)	(137,654)	179,283
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(20,594,586)	11,427,812	(311,998)
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	18,000,000	14,150,000	14,150,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(49,272)	(6,843)	(27,577)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	4,170,414	(6,616,053)	(7,331,867)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	22,121,142	7,527,104	6,790,556
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)	17,910,751	10,507,954	9,178,961
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	18,670,448	9,491,487	9,491,487
19.2 End of period (Line 18 plus Line 19.1)	36,581,199	19,999,441	18,670,448

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

20.0001. Transfer of invested assets on business ceded to affiliate			53,399,055
20.0002. Premium tax credit utilization on invested assets		237,092	526,000

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	115,612,956	100,786,875	186,293,406
3. Ordinary individual annuities			
4. Credit life (group and individual)			
5. Group life insurance	54,439,608	54,943,616	98,988,092
6. Group annuities			
7. A & H - group	17,946	19,868	36,890
8. A & H - credit (group and individual)			
9. A & H - other	251,210,755	246,869,321	497,188,832
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	421,281,265	402,619,680	782,507,220
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	421,281,265	402,619,680	782,507,220
14. Deposit-type contracts			40,000,000
15. Total (Lines 13 and 14)	421,281,265	402,619,680	822,507,220
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 #	2020	2019
NET INCOME					
(1) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (9,567,575)	\$ (24,538,674)
(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>\$ (9,567,575)</u>	<u>\$ (24,538,674)</u>
SURPLUS					
(5) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 95,017,947	\$ 82,210,042
(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>\$ 95,017,947</u>	<u>\$ 82,210,042</u>

B. No significant changes

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

No other significant changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

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 six months ended June 30, 2020 under SSAP No. 43R – Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of June 30, 2020 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 June 30, 2020 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	1,124,479
2. 12 Months or Longer	\$	198,767

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

1. Less than 12 Months	\$	33,100,218
2. 12 Months or Longer	\$	4,531,545

- (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

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

7. Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

A., B., & C.

During 2020, the Company received surplus contributions from its sole shareholder, Conseco Life Insurance Company of Texas, as follows:

- (1) On June 29, 2020, the Company received a surplus contribution of \$10,000,000 in cash.
- (2) On March 30, 2020, the Company received a surplus contribution of \$8,000,000 in cash.

No other significant changes

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 June 30, 2020 are as follows:

	Total	General Account	Separate Account
2020			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	69,500	69,500	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	<u>\$ 2,069,500</u>	<u>\$ 2,069,500</u>	<u>\$ —</u>
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXX	XXXXXXX
	Total	General Account	Separate Account
2019			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	70,200	70,200	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	<u>\$ 2,070,200</u>	<u>\$ 2,070,200</u>	<u>\$ —</u>
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXX	XXXXXXX

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

Membership Stock eligibility for redemption as of June 30, 2020 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	69,500	69,500	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - June 30, 2020	\$ 61,922,541	\$ 53,463,003	\$ 50,000,000
Collateral Pledged - General Account - December 31, 2019	58,639,927	51,529,952	50,000,000

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	\$ 61,128,828	\$ 53,471,341	\$ 50,000,000
Maximum Collateral Pledged - General Account - Prior Year	61,796,209	55,786,636	50,000,000

(4) Borrowing from FHLB

The amounts borrowed as of June 30, 2020 are as follows:

2020	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,043,567
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,043,567</u>

2019	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,092,839
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,092,839</u>

The maximum amounts borrowed in 2020 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 June 30, 2020 are as follows:

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

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

(1 - 10)
No significant changes

(11) Information on the outstanding surplus debenture is as follows:

Date Issued	Interest Rate	Par Value (Face Amount of Note)	Amount of Note Outstanding	Interest Paid Current Year	Total Interest Paid	Unapproved Interest	Date of Maturity
10/31/2006	Variable (a)	\$ 160,000,000	\$ 160,000,000	\$ —	\$ 112,334,050	\$ 6,971,813	12/31/2036

(a) Generally the Three-Month LIBOR Rate + 4.0% (5.43% as of June 30, 2020)

(12, 13) 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 six months ended June 30, 2020 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at June 30, 2020.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Preferred stock					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ 350,218	\$ —	\$ 350,218
Common stock					
Industrial and miscellaneous (unaffiliated)	—	2,069,500	—	—	2,069,500
Cash equivalents					
Exempt money market mutual funds	11,481	—	—	—	11,481
All other money market mutual funds	24,212,196	—	—	—	24,212,196
Total Assets at fair value/NAV	<u>\$24,223,677</u>	<u>\$2,069,500</u>	<u>\$ 350,218</u>	<u>\$ —</u>	<u>\$26,643,395</u>
Total Liabilities at fair value	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

	Balance at 3/31/2020	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 6/30/2020
Preferred stock (Industrial and miscellaneous - unaffiliated)	\$ 350,218	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 350,218
Common stock (Industrial and miscellaneous - unaffiliated)	—	—	—	—	—	—	—
Total	\$ 350,218	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 350,218

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

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

Valuation Hierarchy

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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.

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 June 30, 2020, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was \$350,218. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of June 30, 2020, the reported fair value of the Company's investment in Level 2 common stock was comprised of \$2,069,500 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 June 30, 2020, 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 internally developed models or methodologies using unobservable inputs that contain management assumptions.

(5) None

B. - C.

As of June 30, 2020, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	\$ 818,216,750	\$ 710,601,244	\$ —	\$ 810,029,063	\$ 8,187,687	\$ —
Preferred stock	2,919,018	2,843,718	—	2,568,800	350,218	—
Common stock	2,069,500	2,069,500	—	2,069,500	—	—
Mortgage loans	632,545	578,478	—	—	632,545	—
Cash	12,357,523	12,357,523	12,357,523	—	—	—
Cash equivalents	24,223,677	24,223,677	24,223,677	—	—	—
Surplus debentures	15,956,977	14,302,021	—	14,836,977	1,120,000	—
Contract loans	22,550,133	22,450,990	—	—	22,550,133	—
Total Assets	<u>\$ 898,926,123</u>	<u>\$ 789,427,151</u>	<u>\$ 36,581,200</u>	<u>\$ 829,504,340</u>	<u>\$ 32,840,583</u>	<u>\$ —</u>
FHLBP advances	\$ 50,113,752	\$ 50,043,567	\$ —	\$ 50,113,752	\$ —	\$ —
Total Liabilities	<u>\$ 50,113,752</u>	<u>\$ 50,043,567</u>	<u>\$ —</u>	<u>\$ 50,113,752</u>	<u>\$ —</u>	<u>\$ —</u>

D - E.

None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A - B.

None

C. Other Disclosures

The novel coronavirus ("COVID-19") pandemic has negatively impacted the U.S. and global economies, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to a global recession. Depending on the duration and severity of the pandemic, we foresee the potential for adverse impacts related to, among other things: (i) sales results; (ii) insurance product margins; (iii) net investment income; (iv) invested assets; (v) regulatory capital; (vi) liabilities for insurance products; and (vii) income tax assets. The full extent to which COVID-19 will impact our business, results of operations and financial condition remains uncertain. For the six months ended June 30, 2020, the Company has incurred an estimated \$5.7 million in death benefits, net of reserves released, resulting from the COVID-19 pandemic.

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, August 11, 2020. 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 six months of 2020, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were \$10,568,309. As of June 30, 2020, \$8,368,810 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,320,056 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$879,443 favorable prior year development from December 31, 2019 to June 30, 2020. This development was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

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

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

No significant changes

STATEMENT AS OF JUNE 30, 2020 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?

If yes, complete and file the merger history data file with the NAIC.

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:

\$1,191,114
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 JUNE 30, 2020 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

\$

578,478

1.14

Total Mortgages in Good Standing

\$

578,478

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)

\$

578,478

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

72.148

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

23.199

%

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 JUNE 30, 2020 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only							
			1	Life Contracts		4	5	6	7	
			Active Status (a)	2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
				Life Insurance Premiums	Annuity Considerations					
1.	Alabama	AL	L	3,770,341		1,522,732		5,293,073		
2.	Alaska	AK	L	168,370		19,406		187,776		
3.	Arizona	AZ	L	2,374,935		3,110,571		5,485,505		
4.	Arkansas	AR	L	1,805,110		1,155,815		2,960,924		
5.	California	CA	L	11,863,254		11,777,254		23,640,508		
6.	Colorado	CO	L	1,646,148		4,634,201		6,280,349		
7.	Connecticut	CT	L	1,923,963		619,632		2,543,595		
8.	Delaware	DE	L	865,295		1,195,165		2,060,460		
9.	District of Columbia	DC	L	974,036		258,574		1,232,610		
10.	Florida	FL	L	8,602,253		52,256,198		60,858,450		
11.	Georgia	GA	L	7,016,710		4,841,262		11,857,971		
12.	Hawaii	HI	L	368,396		66,444		434,840		
13.	Idaho	ID	L	429,570		1,623,323		2,052,893		
14.	Illinois	IL	L	7,401,331		3,970,151		11,371,482		
15.	Indiana	IN	L	3,408,061		11,307,423		14,715,483		
16.	Iowa	IA	L	914,663		2,850,703		3,765,366		
17.	Kansas	KS	L	1,093,020		3,286,167		4,379,187		
18.	Kentucky	KY	L	2,505,551		2,927,726		5,433,277		
19.	Louisiana	LA	L	3,203,254		1,150,822		4,354,076		
20.	Maine	ME	L	461,593		794,923		1,256,517		
21.	Maryland	MD	L	5,063,558		8,221,213		13,284,771		
22.	Massachusetts	MA	L	2,162,417		269,443		2,431,860		
23.	Michigan	MI	L	5,352,597		10,173,394		15,525,991		
24.	Minnesota	MN	L	1,338,219		2,556,141		3,894,359		
25.	Mississippi	MS	L	2,203,383		1,074,434		3,277,817		
26.	Missouri	MO	L	2,717,744		6,069,053		8,786,797		
27.	Montana	MT	L	600,707		1,298,586		1,899,294		
28.	Nebraska	NE	L	607,984		879,800		1,487,783		
29.	Nevada	NV	L	1,278,813		813,278		2,092,091		
30.	New Hampshire	NH	L	453,259		5,918,802		6,372,061		
31.	New Jersey	NJ	L	6,822,028		16,904,775		23,726,803		
32.	New Mexico	NM	L	982,897		403,015		1,385,911		
33.	New York	NY	N	297,239		396,390		693,628		
34.	North Carolina	NC	L	6,221,754		8,244,015		14,465,769		
35.	North Dakota	ND	L	205,974		101,435		307,409		
36.	Ohio	OH	L	6,750,702		6,386,754		13,137,456		
37.	Oklahoma	OK	L	1,601,916		2,143,391		3,745,308		
38.	Oregon	OR	L	1,152,620		1,849,303		3,001,923		
39.	Pennsylvania	PA	L	10,730,640		20,221,133		30,951,773		
40.	Rhode Island	RI	L	511,428		2,077,333		2,588,761		
41.	South Carolina	SC	L	3,480,247		3,797,197		7,277,444		
42.	South Dakota	SD	L	234,191		347,398		581,589		
43.	Tennessee	TN	L	4,045,388		4,689,893		8,735,281		
44.	Texas	TX	L	10,207,617		13,896,568		24,104,186		
45.	Utah	UT	L	464,488		455,531		920,019		
46.	Vermont	VT	L	277,016		2,663,622		2,940,637		
47.	Virginia	VA	L	5,100,124		4,997,155		10,097,278		
48.	Washington	WA	L	984,585		4,011,081		4,995,667		
49.	West Virginia	WV	L	1,563,728		2,366,962		3,930,689		
50.	Wisconsin	WI	L	1,996,028		3,111,039		5,107,066		
51.	Wyoming	WY	L	213,739		260,650		474,390		
52.	American Samoa	AS	N	2,300				2,300		
53.	Guam	GU	N	923				923		
54.	Puerto Rico	PR	L	8,448		5,269		13,717		
55.	U.S. Virgin Islands	VI	L	234,118				234,118		
56.	Northern Mariana Islands	MP	N	191				191		
57.	Canada	CAN	N							
58.	Aggregate Other Aliens	OT	XXX	16,952		6,158		23,110		
59.	Subtotal	XXX		146,681,815		245,978,701		392,660,516		
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		3,097		773		3,870		
94.	Aggregate or other amounts not allocable by State	XXX								
95.	Totals (Direct Business)	XXX		146,684,912		245,979,474		392,664,386		
96.	Plus Reinsurance Assumed	XXX		545,420		61,636		607,056		
97.	Totals (All Business)	XXX		147,230,332		246,041,110		393,271,442		
98.	Less Reinsurance Ceded	XXX		93,965		194,589,412		194,683,377		
99.	Totals (All Business) less Reinsurance Ceded	XXX		147,136,367		51,451,698		198,588,065		
DETAILS OF WRITE-INS										
58001.	ZZZ Other Alien	XXX		16,952		6,158		23,110		
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		16,952		6,158		23,110		
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

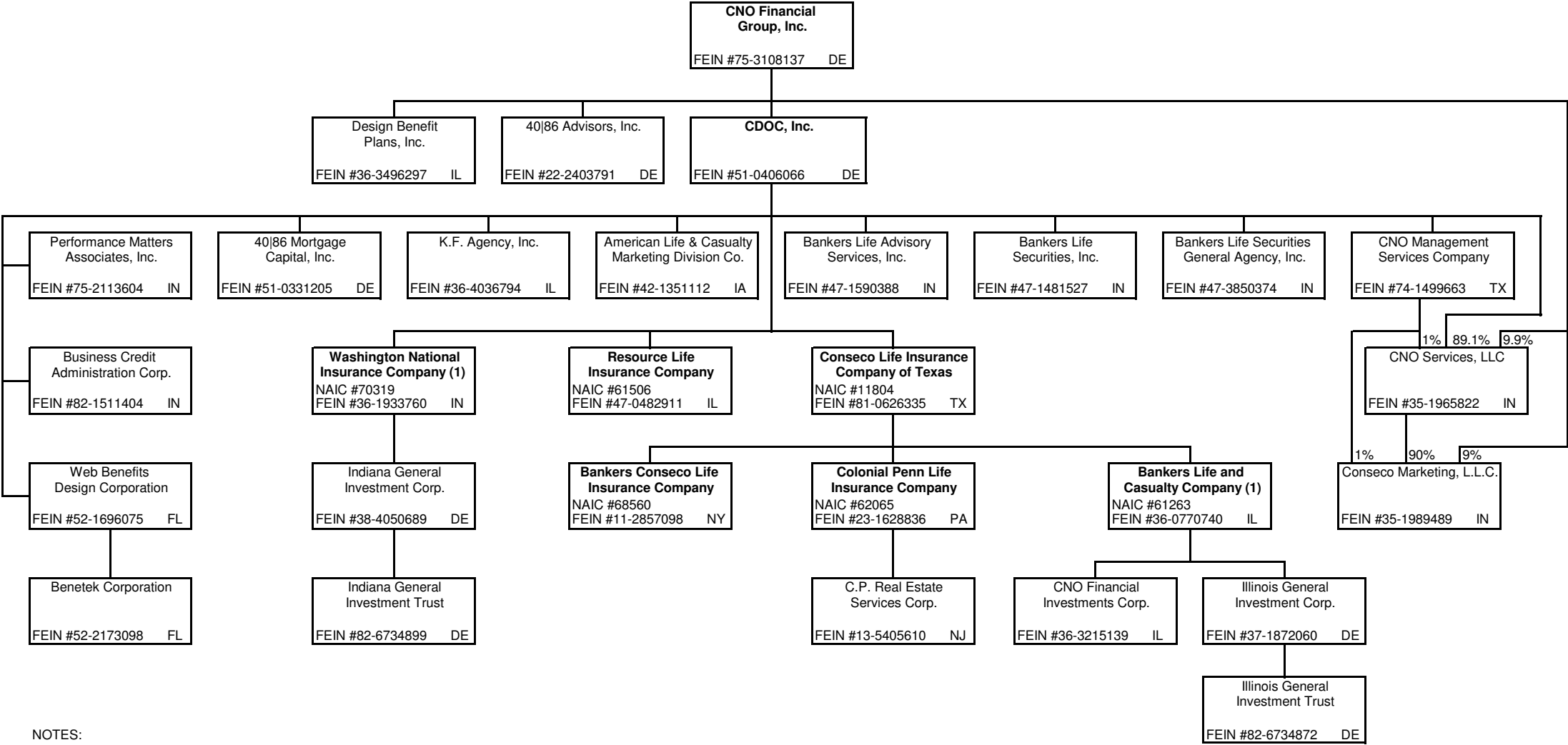
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

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 JUNE 30, 2020 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 Loca-tion	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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.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.	.N	
.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.	.N	
.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.	.N	
.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.	.N	
.0233	CNO Financial Group, Inc.	.61506	47-0482911				Resource Life Insurance Company	.IL	.IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.70319	36-1933760				Washington National Insurance Company	.IN	.IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			38-4050689				Indiana General Investment Corp.	.DE	.NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			82-6734899				Indiana General Investment Trust	.DE	.NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			13-5405610				C.P. Real Estate Services Corp.	.NJ	.DS	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-3215139				CNO Financial Investments Corp.	.IL	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			37-1872060				Illinois General Investment Corp.	.DE	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			82-6734872				Illinois General Investment Trust	.DE	.NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	.DE	.UIP	Publicly held				.N	.0100
			51-0406066				CDOC, Inc.	.DE	.UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			22-2403791				40186 Advisors, Inc.	.DE	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-3496297				Design Benefit Plans, Inc.	.IL	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			75-2113604				Performance Matters Associates, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			51-0331205				40186 Mortgage Capital, Inc.	.DE	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-4036794				K.F. Agency, Inc.	.IL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
							American Life & Casualty Marketing Division Co.	.IA	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			42-1351112				Bankers Life Advisory Services, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1590388				Bankers Life Securities, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1481527				Bankers Life Securities General Agency, Inc.								
			47-3850374					.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			82-1511404				Business Credit Administration Corp.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-1696075				Web Benefits Design Corporation	.FL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-2173098				Benetek Corporation	.FL	.NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	.N	
			74-1499663				CNO Management Services Company	.TX	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	

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

STATEMENT AS OF JUNE 30, 2020 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.

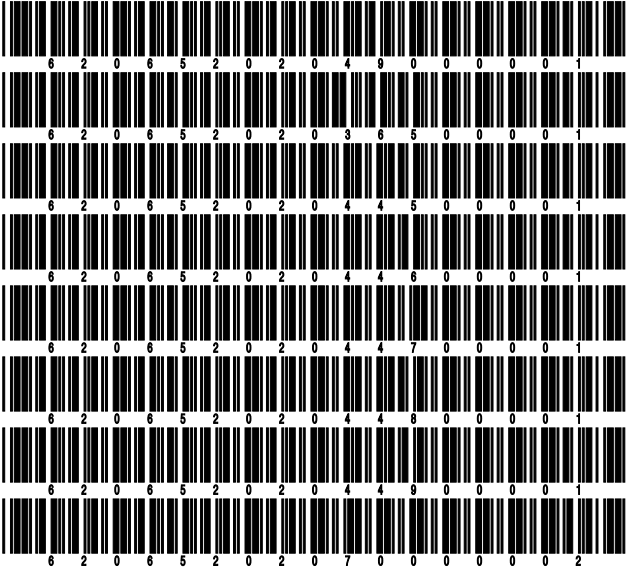
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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.	NO

Explanation:

1. None
2. None
3. None
4. None
5. None
6. None
7. None
8. 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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	6,566,310	7,248,342
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	331,882	682,032
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	6,234,428	6,566,310
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	6,234,428	6,566,310

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	596,806	2,308,784
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	18,328	1,711,978
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)	578,478	596,806
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	578,478	596,806
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	578,478	596,806

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	13,925,706	9,598,045
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,997,340	5,187,080
2.2 Additional investment made after acquisition		4,083,520
3. Capitalized deferred interest and other		
4. Accrual of discount	76	214
5. Unrealized valuation increase (decrease)	78,679	(99,360)
6. Total gain (loss) on disposals	(11,949)	602,196
7. Deduct amounts received on disposals	1,088	5,442,965
8. Deduct amortization of premium and depreciation	2,393	3,025
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)	15,986,372	13,925,706
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	15,986,372	13,925,706

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	690,247,200	739,197,420
2. Cost of bonds and stocks acquired	96,472,755	156,010,765
3. Accrual of discount	215,218	865,280
4. Unrealized valuation increase (decrease)		81,491
5. Total gain (loss) on disposals	(160,688)	6,546,044
6. Deduct consideration for bonds and stocks disposed of	71,014,828	212,308,210
7. Deduct amortization of premium	252,702	558,475
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,500	412,885
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	715,514,455	690,247,200
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	715,514,455	690,247,200

STATEMENT AS OF JUNE 30, 2020 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)	357,303,214	40,962,884	5,652,712	(10,887,403)	357,303,214	381,725,983		392,506,330
2. NAIC 2 (a)	310,067,679	7,512,903	16,356,122	7,265,873	310,067,679	308,490,333		275,939,700
3. NAIC 3 (a)	22,694,201		7,935,016	4,142,352	22,694,201	18,901,537		15,890,161
4. NAIC 4 (a)	997,072			(494,918)	997,072	502,154		997,101
5. NAIC 5 (a)	980,000			1,236	980,000	981,236		
6. NAIC 6 (a)								
7. Total Bonds	692,042,166	48,475,787	29,943,850	27,140	692,042,166	710,601,243		685,333,292
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	2,493,500				2,493,500	2,493,500		2,493,500
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	350,218				350,218	350,218		350,218
14. Total Preferred Stock	2,843,718				2,843,718	2,843,718		2,843,718
15. Total Bonds and Preferred Stock	694,885,884	48,475,787	29,943,850	27,140	694,885,884	713,444,961		688,177,010

(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	6,957,175	706,351
2. Cost of cash equivalents acquired	166,841,672	400,018,654
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	7,043	735
6. Deduct consideration received on disposals	149,582,213	393,768,566
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)	24,223,677	6,957,175
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	24,223,677	6,957,175

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

SCHEDULE B - PART 2

[illegible]

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

[illegible]

E02

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2020 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 and Administrative Symbol
25483V--YN-9	DIST OF COLUMBIA REVENUE		.06/24/2020	MORGAN STANLEY & CO		1,500,000	1,500,000		1FE
283299--AS-4	EL MONTE CA		.06/24/2020	VARIOUS		3,028,490	3,000,000	837	1FE
283299--AT-2	EL MONTE CA		.06/11/2020	SAMUEL A RAMIREZ & CO INC		3,025,670	3,000,000		1FE
34061U-EQ-7	FLORIDA ST DEV FIN CORP EDUC TN		.06/17/2020	MORGAN STANLEY & CO		2,000,000	2,000,000		1FE
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE		.06/05/2020	CITIGROUP GLOBAL		1,500,000	1,500,000		1FE
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP		.05/01/2020	CITIGROUP GLOBAL		1,000,000	1,000,000		1FE
457074-BP-6	INGLEWOOD CA		.06/17/2020	HILLTOP SECURITIES		1,512,595	1,500,000	314	1FE
457074-BQ-4	INGLEWOOD CA		.06/15/2020	HILLTOP SECURITIES		1,017,740	1,000,000		1FE
587635--JK-0	MERCED CA UNION HIGH SCH DIST		.05/22/2020	STIFEL NICOLAUS		1,171,710	3,000,000		1FE
612285--AP-1	MONTEBELLO CA PENSN OBLIG		.06/15/2020	VARIOUS		4,705,750	4,500,000	2,305	1FE
646066--7G-9	NEW JERSEY ST EDUC TNL FACS AUT		.06/05/2020	BOFA SECURITIES INC		1,000,000	1,000,000		1FE
646066--7L-8	NEW JERSEY ST EDUC TNL FACS AUT		.06/18/2020	MORGAN STANLEY & CO		1,500,000	1,500,000		1FE
68304F--AP-1	ONTARIO CA PENSN OBLIG		.05/13/2020	HILLTOP SECURITIES		1,000,000	1,000,000		1FE
70227R--BE-9	PASADENA CA PENSN OBLIG		.05/07/2020	BOFA SECURITIES INC		1,905,180	2,000,000	1,798	1FE
769036--BT-0	RIVERSIDE CA PENSN OBLG		.06/05/2020	BOFA SECURITIES INC		1,500,000	1,500,000		1FE
76913C--BF-5	RIVERSIDE CNTY CA PENSN OBLG		.04/30/2020	RAYMOND JAMES		2,036,430	2,000,000		1FE
79772E--DN-6	SAN FRANCISCO CITY & CNTY CA C		.05/08/2020	STIFEL NICOLAUS		2,000,000	2,000,000		1FE
798736--AR-5	SAN LUIS UNIT/WESTLANDS WTR DI		.06/05/2020	CITIGROUP GLOBAL		1,500,000	1,500,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						32,903,565	34,500,000	5,254	XXX
01166V--AA-7	ALASKA AIRLINES 2020 TR		.06/23/2020	BOFA SECURITIES INC		1,000,000	1,000,000		1FE
020002--BB-6	ALLSTATE CORP		.06/22/2020	JEFFERIES LLC		1,038,750	1,000,000	20,604	2FE
03881B--AN-3	AMIST 2020-MF1 C		.05/19/2020	JP MORGAN SECURITIES		958,908	1,000,000	2,893	1Z
055631--BQ-7	BMD2 2019-FRR1 5A1		.05/29/2020	PERFORMANCE TRUST		862,969	1,000,000	194	1Z
05950F--AE-5	BAFC 2006-4 A5		.04/27/2020	CAPITALIZED INTEREST			1,190		1FM
12528Y--BD-4	CF 2019-CF2 SWA		.05/27/2020	CANTOR FITZGERALD & CO		478,711	500,000	1,526	1Z
20048G--AA-4	COMM 2019-521F A		.06/01/2020	CREDIT SUISSE		957,188	1,000,000	572	1Z
232434--AE-0	CWALT 2006-OC8 2A3		.05/26/2020	CAPITALIZED INTEREST			57		1FM
46652F--CA-6	JPMIT 2020-4 B3		.06/19/2020	JP MORGAN SECURITIES		982,305	1,000,000	3,027	1Z
534187--BL-2	LINCOLN NATIONAL CORP		.05/08/2020	CITIGROUP GLOBAL		1,498,680	1,500,000		2FE
628778--AB-8	NBT BANCORP INC.		.06/16/2020	STIFEL NICOLAUS		500,000	500,000		2FE
64828M--BK-2	NRZT 2017-3A B3		.05/29/2020	AMHERST PIERPONT		880,177	838,994	125	1Z
75157D--AC-8	RAMP 2007-RS2 A3		.05/26/2020	CAPITALIZED INTEREST			357		1FM
85172N--AC-6	SLFT 2016-AA C		.05/28/2020	CITIGROUP GLOBAL		1,004,375	1,000,000	2,098	1FE
87264A--AY-1	T-MOBILE USA INC		.04/02/2020	BARCLAYS CAPITAL		1,991,500	2,000,000		2FE
89177X--AB-3	TPMT 2019-HY3 A1B		.05/13/2020	ROBERT W BAIRD		934,688	1,000,000	744	1Z
91533B--AF-7	UPJOHN INC		.06/17/2020	GOLDMAN SACHS & CO		1,496,100	1,500,000		2FE
92866B--AQ-5	VOLKSWAGEN GROUP AMERICA		.06/01/2020	GOLDMAN SACHS & CO		987,873	1,000,000	840	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,572,224	15,840,598	32,623	XXX
8399997. Total - Bonds - Part 3						48,475,789	50,340,598	37,877	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						48,475,789	50,340,598	37,877	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						48,475,789	XXX	37,877	XXX

STATEMENT AS OF JUNE 30, 2020 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 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 and Admini- strative Symbol
912828-K5-8	US TREASURY N/B		04/30/2020	MATURITY		101,000	101,000	100,337	100,954		46		46		101,000				694	04/30/2020	1
0599999	Subtotal - Bonds - U.S. Governments					101,000	101,000	100,337	100,954		46		46		101,000				694	XXX	XXX
31287U-C6-7	FG C68193		06/01/2020	MBS PAYDOWN		91	91	90	91					91					2	06/01/2032	1
31292G-K4-7	FG C00315		06/01/2020	MBS PAYDOWN		663	663	657	662					663					18	04/01/2024	1
31292H-Q3-1	FG C01374		06/01/2020	MBS PAYDOWN		1,040	1,040	1,049	1,041		(1)		(1)	1,040					28	06/01/2032	1
31293T-GN-1	FG C29205		06/01/2020	MBS PAYDOWN		729	729	723	729					729					18	07/01/2029	1
31398K-VF-4	FHR 3600 BJ		06/01/2020	MBS PAYDOWN		762	762	735	760		2		2	762					13	11/15/2039	1
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		05/09/2020	SINKING FUND PMT		11,363	11,363	11,363	11,363					11,363					216	11/09/2032	1
3199999	Subtotal - Bonds - U.S. Special Revenues					14,648	14,648	14,617	14,646		1		1		14,648				295	XXX	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		06/25/2020	MBS PAYDOWN		15,827	15,827	14,645	15,991		(165)		(165)	15,827					96	09/25/2036	1FM
00287Y-QN-7	ABBYIE INC		05/14/2020	RETURN OF CAPITAL		1,000	1,000	1,000	1,000					1,000						03/15/2045	2FE
004375-AN-1	ACOR 2003-2 A1		06/01/2020	MBS PAYDOWN		1,810	1,810	1,771	1,807		2		2	1,810					32	10/25/2033	1FM
02149C-AD-3	CWALT 2006-41CB 1A4		06/01/2020	MBS PAYDOWN		5,874	5,874	5,671	5,874		62		62	5,874					130	01/25/2037	1FM
026930-AA-5	AHMA 2007-2 A1		06/25/2020	MBS PAYDOWN		20,192	20,501	16,759	19,894		298		298	20,192					124	03/25/2047	1FM
026936-AA-2	AHMA 2007-5 A1		06/25/2020	MBS PAYDOWN		4,892	5,664	4,082	4,840		52		52	4,892					35	06/25/2047	1FM
03072S-WQ-4	AMSI 2004-R11 M1		06/25/2020	MBS PAYDOWN		7,659	7,659	7,159	7,726		(67)		(67)	7,659					71	11/25/2034	1FM
04410R-AG-1	AHT1 2018-ASHF B		06/05/2020	JP MORGAN SECURITIES		230,703	250,000	249,688	249,688					249,688			(18,984)	(18,984)	2,959	04/15/2035	1FM
04544N-AD-6	ABSHE 2006-HE6 A4		06/25/2020	MBS PAYDOWN		46,003	46,003	41,561	45,943		59		59	46,003					286	11/25/2036	1FM
04544Q-AD-9	ABSHE 2006-HE7 A4		06/25/2020	MBS PAYDOWN		13,991	13,991	9,286	13,839		152		152	13,991					83	11/25/2036	1FM
05492C-AJ-6	BBCMS 2018-RR1 C		04/15/2020	MBS PAYDOWN		29,402	29,402	29,219	29,380		22		22	29,402					268	02/15/2033	1FM
05946X-WF-6	BAFC 2005-3 1A23		06/01/2020	MBS PAYDOWN		13,814	13,814	13,417	13,792		22		22	13,814					315	06/25/2035	1FM
05949Q-AY-1	BAFC 2006-2 2A17		06/01/2020	MBS PAYDOWN		38	74	73	38					38					2	03/25/2036	1FM
05950F-AE-5	BAFC 2006-4 A5		06/01/2020	MBS PAYDOWN		1,241	3,356	2,989	1,240		2		2	1,241					96	07/25/2036	1FM
05950M-AB-6	BAFC 2006-G 2A1		06/20/2020	MBS PAYDOWN		38,816	38,816	35,953	38,800		16		16	38,816					284	07/20/2036	1FM
06051G-BU-2	BAFC 2004-2 3A1		06/01/2020	MBS PAYDOWN		3,860	3,860	3,831	3,859		1		1	3,860					102	09/20/2034	1FM
073879-J7-4	BSABS 2005-HE8 M2		06/25/2020	MBS PAYDOWN		14,728	14,728	13,927	14,778		(50)		(50)	14,728					138	08/25/2035	1FM
12505F-AA-9	COHM PROPERTY HOLDINGS LP		06/30/2020	VARIOUS		143,698	143,698	143,698	143,698					143,698					4,580	12/31/2031	3PL
12540B-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		06/10/2020	SINKING FUND PMT		3,948	3,948	3,948	3,948					3,948					77	07/10/2040	2
12544A-AS-4	CIVHL 2006-20 1A17		06/01/2020	MBS PAYDOWN		8,352	8,357	6,649	8,310		42		42	8,352					205	02/25/2037	1FM
12544D-AX-7	CIVHL 2007-14 A22		06/01/2020	MBS PAYDOWN		7,613	7,618	6,996	7,605		7		7	7,613					196	09/25/2037	1FM
125634-AQ-8	CLIF 2014-2A A		06/18/2020	MBS PAYDOWN		35,365	35,365	33,686	35,164		201		201	35,365					469	10/18/2029	1FE
12563L-AK-3	CLIF 2018-1A B		06/18/2020	MBS PAYDOWN		27,127	27,127	27,080	27,069		58		58	27,127					560	04/18/2043	2FE
126670-GQ-5	CIVL 2005-13 AF3		06/01/2020	MBS PAYDOWN		15,719	15,633	14,060	15,505		214		214	15,719					309	02/25/2033	1FM
126673-QX-3	CIVL 2004-13 AF6		06/01/2020	MBS PAYDOWN		434	434	403	423		11		11	434					7	04/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6		06/01/2020	MBS PAYDOWN		10,575	10,558	8,935	10,485		89		89	10,575					250	07/25/2035	1FM
12803P-AB-4	CAJUN 2017-1A A2		05/20/2020	MBS PAYDOWN		7,500	7,500	7,442	7,469		31		31	7,500					244	08/20/2047	2FE
14855J-AB-1	CLAST 2016-1 A		06/15/2020	MBS PAYDOWN		13,472	13,472	13,468	13,453		20		20	13,472					276	08/15/2041	1FE
16163Y-AE-4	CHASE 2016-SH1 M4		06/01/2020	MBS PAYDOWN		68,576	68,576	62,733	68,092		485		485	68,576					1,098	04/25/2045	2Z
170255-AN-3	CIVHL 2007-1 A4		06/01/2020	MBS PAYDOWN		2,318	2,444	2,041	2,310		8		8	2,318					61	03/25/2037	1FM
17186F-AA-4	CIMARRON CTR LLC (WALMART)		06/01/2020	SINKING FUND PMT		17,903	17,903	17,903	17,903					17,903					545	08/01/2027	1
173103-AD-4	CMSI 2007-6 1A4		06/01/2020	MBS PAYDOWN		10,750	11,108	9,016	10,702		48		48	10,750					278	07/25/2037	1FM
19421U-AA-2	CASL 2019-A A1		06/25/2020	MBS PAYDOWN		49,738	49,738	49,497	49,759		(21)		(21)	49,738					561	12/28/2048	1FE
20267T-AB-8	CBSLT 2016-A A2		06/25/2020	MBS PAYDOWN		29,175	29,175	29,175	29,175					29,175					408	05/25/2040	1FE
20267T-AC-6	CBSLT 2016-A B		06/25/2020	MBS PAYDOWN		18,433	18,433	17,782	18,352		81		81	18,433					297	05/25/2040	1FE
20449E-BT-2	BBVA USA		04/01/2020	MATURITY		500,000	500,000	500,000	500,015		(15)		(15)	500,000					13,750	04/01/2020	2FE
20605P-AJ-0	CONCHO RESOURCES INC		06/19/2020	MORGAN STANLEY & CO		1,150,990	1,000,000	1,019,560	1,018,835		(165)		(165)	1,018,671			132,319	132,319	35,479	10/01/2047	2FE
225458-SR-5	CSFB 2005-9 2A1		06/01/2020	MBS PAYDOWN		7,614	7,614	7,240	7,631		(17)		(17)	7,614					190	10/25/2035	1FM
22964B-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		06/15/2020	SINKING FUND PMT		4,672	4,672	4,672	4,672					4,672					99	08/15/2034	1
23243A-AE-0	CWALT 2006-OCB 2A3		04/25/2020	MBS PAYDOWN			1,539	912	(11)		11		11						10	11/25/2036	1FM
23243A-AB-2	CWALT 2006-0A12 A1B		06/20/2020	MBS PAYDOWN		41,930	47,463	34,470	41,091		840		840	41,930					291	09/20/2046	1FM
23340K-AA-4	DRB 2015-A A1		06/25/2020	MBS PAYDOWN		5,977	5,977	5,894	6,044		(66)		(66)	5,977					78	02/27/2034	1FE
23341K-AA-3	DRB 2015-D A1		06/25/2020	MBS PAYDOWN		21,586	21,586	21,115	21,843		(257)		(257)	21,586					250	01/25/2040	1FE
25150Q-AA-5	DBALT 2006-0A1 A1		06/25/2020	MBS PAYDOWN		29,792	29,792	24,132	29,274		518		518	29,792					190	02/25/2047	1FM
25151R-AF-1	DBALT 2007-AR1 A4		06/25/2020	MBS PAYDOWN		12,864	13,163	10,502	12,507		356		356	12,864					79	01/25/2047	1FM
260543-CV-3	DOW CHEMICAL CO/THE		06/02/2020	MARKETAXESS CORP		1,172,560	1,000,000	1,136,070	1,135,868		(1,060)		(1,060)	1,134,808			37,752	37,752	26,533	05/15/2049	2FE
26078J-AF-7	DUPONT DE NEMOURS INC		06/02/2020	RBC CAPITAL MARKETS		1,315,230	1,000,000	1,257,460			(1,705)		(1,705)	1,255,755			59,475	59,475	29,955	11/15/2048	2FE
26208L-AB-4	HONK 2016-1A A2		04/20/2020	MBS PAYDOWN		1,250	1,250	1,245	1,246		4		4	1,250					38	07/20/2046	2FE

STATEMENT AS OF JUNE 30, 2020 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 and Admini- strative Symbol
26208L-AC-2	HOWK 2018-1A A2		04/20/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				59	04/20/2048	2FE
268310-AA-6	EDF DANVERS 11 (KOHLS)		06/01/2020	SINKING FUND PMT		25,813	25,813	25,813	25,813						25,813				780	10/01/2027	2
29336U-AG-2	ENLINK MIDSTREAM PARTNER		06/04/2020	BARCLAYS CAPITAL		161,250	250,148	250,148	250,148						250,148		(88,898)	(88,898)	7,077	06/01/2047	3FE
30711X-DS-0	CAS 2016-C06 1M2		06/25/2020	MBS PAYDOWN		71,877	71,877	75,864	72,360		(483)		(483)		71,877				1,875	04/25/2029	1
30711X-J7-0	CAS 2018-C03 1M2		06/25/2020	MBS PAYDOWN		29,927	30,040	29,962	30,040		(35)		(35)		29,927				494	10/25/2030	2
30711X-QX-5	CAS 2017-C06 1M2		06/25/2020	MBS PAYDOWN		52,595	52,595	54,325	52,846		(251)		(251)		52,595				901	02/25/2030	1
337738-AV-0	FISERV INC		05/18/2020	BOFA SECURITIES INC		2,340,080	2,000,000	2,112,440			(291)		(291)		2,112,149		227,931	227,931	33,978	07/01/2049	2FE
35565L-AH-9	STACR 2020-HQ2A M2		05/08/2020	CREDIT SUISSE		993,688	1,300,000	1,300,000							1,300,000		(306,313)	(306,313)	7,593	03/25/2050	3Z
362334-MH-4	GSAA 2006-6 AF6		06/01/2020	MBS PAYDOWN		4,426	4,426	2,661	4,411		15		15		4,426				34	03/25/2036	1FM
362341-KD-0	GSAMP 2005-HE4 M2		06/25/2020	MBS PAYDOWN		26,633	26,633	25,119	26,666		(32)		(32)		26,633				218	07/25/2045	1FM
362341-ST-7	GSAA 2005-12 AF5		06/01/2020	MBS PAYDOWN		8,323	8,323	7,454	8,294		29		29		8,323				130	09/25/2035	1FM
37940X-AC-6	GLOBAL PAYMENTS INC		05/14/2020	BOFA SECURITIES INC		1,048,790	1,000,000	1,059,740	1,059,256		(404)		(404)		1,059,256		(10,466)	(10,466)	31,586	08/15/2049	2FE
382389-AL-0	GOODRICH CORP		06/10/2020	RETURN OF CAPITAL		1,000	1,000	1,000							1,000					04/15/2038	1FE
39539L-AH-4	GPWF 2007-AR2 2A1		06/25/2020	MBS PAYDOWN		7,084	7,057	5,685	6,950		134		134		7,084				44	05/25/2037	1FM
40430H-EQ-7	HASC 2006-NC1 1A		06/25/2020	MBS PAYDOWN		24,060	24,060	22,977	24,052		8		8		24,060				182	11/25/2035	1FM
41165A-AB-8	HVMLT 2007-5 A1A		06/19/2020	MBS PAYDOWN		16,676	16,676	15,035	16,550		126		126		16,676				105	09/19/2037	1FM
42809H-AD-9	HESS CORP		06/09/2020	JP MORGAN SECURITIES		1,588,890	1,500,000	1,464,195	1,469,458		337		337		1,469,795		119,095	119,095	69,067	02/15/2041	3FE
437084-ND-4	HEAT 2005-6 M2		06/26/2020	MBS PAYDOWN		28,907	28,907	27,579	28,783		124		124		28,907				215	12/25/2035	1FM
437084-PZ-3	HEAT 2005-8 M1		06/25/2020	MBS PAYDOWN		30,416	30,416	28,306	30,552		(137)		(137)		30,416				217	02/25/2036	1FM
44422P-AJ-1	HBCT 2015-HBFL BFL		06/11/2020	JP MORGAN SECURITIES		390,469	500,000	500,000	500,000						500,000		(109,531)	(109,531)	9,761	08/05/2034	1FM
45254N-JJ-8	IMM 2004-6 2A		06/01/2020	MBS PAYDOWN		31,325	31,325	29,759	31,162		162		162		31,325				551	10/25/2034	1FM
45254N-KR-7	IMM 2004-8 2A1		06/25/2020	MBS PAYDOWN		43,321	43,321	42,454	43,176		145		145		43,321				345	10/25/2034	1FM
456866-AL-6	INGERSOLL-RAND CO		06/01/2020	SINKING FUND PMT		52,000	52,000	59,788	52,009		(9)		(9)		52,000				1,872	06/01/2025	2FE
46617F-AC-8	HENDR 2013-1A B		06/15/2020	MBS PAYDOWN		17,454	17,454	17,440	17,420		34		34		17,454				357	04/15/2069	2FE
46649K-AC-9	JPMIT 2018-5 A3		04/27/2020	VARIOUS		334		2,215	2,215		(580)		(580)		(580)		915	915	2,115	10/25/2048	1FM
47760Q-AB-9	JIMMY 2017-1A A211		04/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				61	07/30/2047	2FE
50543L-AA-0	LAFI 2016-1A A1		06/15/2020	VARIOUS		670,332	802,083	786,521	791,775		1,177		1,177		792,952		(122,620)	(122,620)	17,157	01/15/2042	1FE
525221-EE-3	LXS 2005-8 244A		06/01/2020	MBS PAYDOWN		2,593	2,646	2,251	2,433		160		160		2,593				58	12/25/2035	1FM
52548#-AA-4	LEJELUNE/E 9TH (JCP/CVS)		06/01/2020	SINKING FUND PMT		23,167	23,167	22,636	23,139		28		28		23,167				639	05/01/2022	2
542514-DB-7	LBMLT 2002-5 M1		06/25/2020	MBS PAYDOWN		48,874	48,874	45,940	49,669		(795)		(795)		48,874				493	11/25/2032	1FM
573284-AU-0	MARTIN MARIETTA MATERIAL		06/25/2020	JEFFERIES LLC		1,100,920	1,000,000	1,055,270	1,055,186		(562)		(562)		1,054,625		46,295	46,295	22,903	12/15/2047	2FE
57643A-AA-8	MASO 2006-2 A		06/25/2020	MBS PAYDOWN		29,897	29,897	28,384	30,000		(102)		(102)		29,897				193	02/25/2036	1FM
59020U-BL-8	MLMI 2004-WMC2 M2		06/25/2020	MBS PAYDOWN		8,171	8,171	7,844	8,281		(110)		(110)		8,171				110	12/25/2034	1FM
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		06/30/2020	SINKING FUND PMT		9,159	9,159	9,159	9,159						9,159				412	06/30/2032	1PL
61744C-TL-0	MSAC 2005-HE4 M2		06/26/2020	MBS PAYDOWN		8,240	8,240	7,715	8,308		(68)		(68)		8,240				69	07/25/2035	1FM
61746W-A7-5	MSDNC 2003-NC2 M1		06/25/2020	MBS PAYDOWN		11,171	11,171	10,654	11,382		(211)		(211)		11,171				133	02/25/2033	1FM
61746W-YU-8	MSDNC 2003-NC1 M1		06/25/2020	MBS PAYDOWN		21,289	21,289	20,564	21,603		(313)		(313)		21,289				253	11/25/2032	1FM
61748H-KA-8	MSM 2005-4 3A1		06/01/2020	MBS PAYDOWN		14,777	14,777	13,078	14,556		222		222		14,777				340	08/25/2035	1FM
63615#-AD-3	THE NATL FOOTBALL LEAGUE		04/15/2020	SINKING FUND PMT		21,313	21,313	21,313	21,313						21,313				597	03/31/2024	1FE
65474V-AN-1	NMOTR 2017-B A		03/30/2020	BOFA SECURITIES INC															(32)	04/18/2022	1FE
65538H-AG-3	NELI 2005-FM1 M2		06/25/2020	MBS PAYDOWN		33,723	33,723	31,889	33,867		(144)		(144)		33,723				273	05/25/2035	1FM
65537K-AB-6	NELI 2007-1 2A1A		06/25/2020	MBS PAYDOWN		13,189	12,873	9,381	12,922		268		268		13,189				90	02/25/2037	1FM
669884-AA-6	NELI 2006-1 A1A		06/25/2020	MBS PAYDOWN		21,652	21,652	20,637	21,847		(195)		(195)		21,652				146	05/25/2036	1FM
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		06/04/2020	CITIGROUP GLOBAL		1,215,000	2,000,000	1,983,540	1,983,567		227		227		1,983,795		(768,795)	(768,795)	61,367	03/15/2048	3FE
69337B-AH-7	PHAM 2007-1 21A		06/01/2020	MBS PAYDOWN		825	2,294	1,732	824		1		1		825				58	02/25/2037	1FM
69370C-AA-8	PTC INC		05/15/2020	SECURITY CALLED at 103.000		257,500	250,000	250,000	250,000						250,000				15,000	05/15/2024	3FE
698900-AG-2	QVINTIV INC		06/09/2020	MORGAN STANLEY & CO		1,342,620	1,500,000	1,498,005	1,498,701		32		32		1,498,733		(156,113)	(156,113)	66,000	11/01/2031	3FE
72650R-BH-4	PLAINS ALL AMER PIPELINE		06/08/2020	GOLDMAN SACHS & CO		980,910	1,000,000	1,002,600	1,002,560		(24)		(24)		1,002,536		(21,626)	(21,626)	40,153	02/15/2045	3FE
73316P-GV-6	POPLR 2005-5 MV1		06/25/2020	MBS PAYDOWN		35,568	35,568	32,856	35,543		25		25		35,568				249	11/25/2035	1FM
74929C-CG-9	RBSSP 2010-2 13A2		06/01/2020	MBS PAYDOWN		62,727	64,250	37,225	61,480		1,247		1,247		62,727				1,647	04/26/2036	1FM
74978F-AA-7	RAAC 2007-SP3 A1		06/25/2020	MBS PAYDOWN		13,306	13,306	12,840	13,397		(91)		(91)		13,306				137	09/25/2047	1FM
75115Y-AA-7	RALI 2007-Q01 A1		06/25/2020	MBS PAYDOWN		9,296	9,296	8,018	9,226		70		70		9,296				57	02/25/2047	1FM
75513E-AQ-4	RAYTHEON TECH CORP		06/11/2020	RETURN OF CAPITAL		1,000	1,000	1,000	1,000						1,000					07/01/2036	2FE
76112B-2S-8	RAMP 2006-RS2 A3B		06/25/2020	MBS PAYDOWN		9,540	9,540	8,836	9,540						9,540				69	03/25/2036	1FM
76112B-A3-4	RAMP 2005-R23 M2		06/25/2020	MBS PAYDOWN		329,736	329,736	301,537	327,439		2,297		2,297		329,736				2,749	09/25/2035	1FM
762009-AR-9	RPMI 2007-S6 1A16		06/01/2020	MBS PAYDOWN		6,131	8,379	6,591	6,122		9		9		6,131				214	06/25/2037	1FM
78443C-BH-6	SLMA 2004-A A3		06/15/2020	MBS PAYDOWN		37,747	37,747	35,317	37,945		(198)		(198)		37,747				328	06/15/2033	1FE

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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	Other Than Temporary Impairment Recog- nized	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 and Admini- strative Symbol	
80557B-AC-8	SAST 2007-3 2A2		06/25/2020	MBS PAYDOWN		25,182	25,182	23,324	25,090		91		91		25,182				174	09/25/2047	1FM	
81375W-JT-4	SABR 2006-FR1 A2C		06/25/2020	MBS PAYDOWN		103,979	103,979	97,415	103,917		63		63		103,979				772	11/25/2035	1FM	
832696-AP-3	JM SMUCKER CO		05/18/2020	BARCLAYS CAPITAL		1,135,140	1,000,000	1,079,760			(341)		(341)		1,079,419		55,721	55,721	7,899	03/15/2045	2FE	
83416W-AA-1	SOLAR STAR FUNDING LLC		06/30/2020	SINKING FUND PMT		5,145	5,145	5,145	5,145						5,145				138	06/30/2035	2FE	
83611M-MK-1	SVHE 2006-OPT2 A3		06/25/2020	MBS PAYDOWN		4,478	4,478	4,243	4,464		14		14		4,478				28	05/25/2036	1FM	
83611Y-AD-4	SVHE 2006-OPT4 2A3		06/25/2020	MBS PAYDOWN		8,340	8,340	7,589	8,291		49		49		8,340				51	06/25/2036	1FM	
83612J-AC-8	SVHE 2006-EQ1 A3		06/25/2020	MBS PAYDOWN		7,700	7,700	6,978	7,575		124		124		7,700				48	10/25/2036	1FM	
83612Q-AC-2	SVHE 2007-NS1 A3		06/25/2020	MBS PAYDOWN		24,239	24,239	21,648	23,906		333		333		24,239				154	01/25/2037	1FM	
84075F-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		06/01/2020	SINKING FUND PMT		18,182	18,182	18,185	18,182						18,182				569	01/01/2027	2	
85172N-AC-6	SLFT 2016-AA C		06/15/2020	VARIOUS		2,000,000	2,000,000	2,004,131	1,000,020		(138)		(138)		2,004,257		(4,257)	(4,257)	27,140	11/15/2029	1FE	
85234F-AB-1	STADIUM FUNDING TRUST		04/01/2020	VARIOUS		29,773	29,773	29,773	29,773						29,773				744	04/01/2039	2PL	
855244-AH-2	STARBUCKS CORP		05/18/2020	RBC CAPITAL MARKETS		1,517,010	1,375,000	1,467,166			(342)		(342)		1,466,824		50,186	50,186	25,457	06/15/2045	2FE	
86207F-AA-4	STONEHENGE CAP		06/01/2020	SINKING FUND PMT		16,201	16,201	16,201	16,201						16,201				600	03/01/2023	1FE	
86358E-E6-9	SAIL 2006-2 A3		06/25/2020	MBS PAYDOWN		41,091	41,091	36,622	41,341		(251)		(251)		41,091				377	04/25/2036	1FM	
86358E-RB-4	SAIL 2005-2 M2		06/25/2020	MBS PAYDOWN		8,600	8,600	8,136	8,691		(91)		(91)		8,600				72	03/25/2035	1FM	
86359D-UJ-4	LSBSC 2005-2A M3		06/25/2020	MBS PAYDOWN		18,450	18,450	17,539	18,355		95		95		18,450				153	09/25/2030	3FE	
86359D-UL-9	LXS 2005-SN 1A1		06/25/2020	MBS PAYDOWN		6,903	6,903	6,040	6,830		73		73		6,903				47	11/25/2035	1FM	
87264A-AJ-4	T-MOBILE USA INC		04/07/2020	RETURN OF CAPITAL		10,363	10,363	10,363	10,363						10,363					01/15/2024	3FE	
87342R-AC-8	BELL 2016-1A A23		05/25/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				62	05/25/2046	2FE	
87407P-AR-1	TAL 2014-3A A		06/20/2020	MBS PAYDOWN		18,750	18,750	17,671	18,621		129		129		18,750				255	11/21/2039	1FE	
88156Y-AA-0	TMTS 2006-11 A1		06/25/2020	MBS PAYDOWN		12,219	12,219	11,737	12,297		(79)		(79)		12,219				76	10/25/2037	1FM	
92966*-AG-4	WABASH VALLEY PIIR ASSOC		04/30/2020	SINKING FUND PMT		6,692	6,692	6,692	6,692						6,692				205	01/31/2028	1	
94985F-AA-6	WFALT 2007-PA2 1A1		06/01/2020	MBS PAYDOWN		3,103	4,386	3,717	3,053		50		50		3,103				100	06/25/2037	1FM	
96928*-FG-7	SEG US 95, LLC (WALGREENS)		06/15/2020	SINKING FUND PMT		18,521	18,521	18,521	18,521						18,521				368	09/15/2034	2	
970648-AK-7	WILLIS NORTH AMERICA INC		05/18/2020	MARKETAXESS CORP		1,046,640	1,000,000	996,970	996,989		58		58		997,047		49,593	49,593	26,910	09/15/2049	2FE	
136385-AG-6	CANADIAN NATL RESOURCES		06/08/2020	JEFFERIES LLC		1,702,545	1,500,000	1,361,475	1,395,321		1,836		1,836		1,397,157		305,388	305,388	75,319	02/01/2035	2FE	
136385-AJ-0	CANADIAN NATL RESOURCES		06/08/2020	JEFFERIES LLC		1,180,690	1,000,000	1,019,650	1,015,207		(222)		(222)		1,014,984		165,706	165,706	53,264	02/15/2037	2FE	
227170-AG-2	CRNN 2014-2A A	C	06/18/2020	MBS PAYDOWN		27,778	27,778	26,296	27,585		193				27,778				378	11/18/2029	1FE	
26827E-AC-9	ECAP 2015-1A A2	C	06/05/2020	GOLDMAN SACHS & CO		663,553	784,689	784,689	784,689						784,689		(121,136)	(121,136)	18,762	06/15/2040	2FE	
37952U-AE-3	SEACO 2014-1A A2	C	06/17/2020	MBS PAYDOWN		25,000	25,000	23,434	24,821		179		179		25,000				322	07/17/2029	1FE	
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	MATURITY		142,857	142,857	142,786	142,853		4		4		142,857				4,336	04/30/2020	2	
K3752F-AE-8	COPENHAGEN AIRPORTS A/S	C	06/29/2020	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,000	06/29/2020	2	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,357,346	29,166,935	29,639,982	21,605,429		3,793		3,793		29,828,210		(478,363)	(478,363)	798,652	XXX	XXX	
8399997. Total - Bonds - Part 4						29,472,994	29,282,583	29,754,936	21,721,029		3,840		3,840		29,943,858		(478,363)	(478,363)	799,641	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds						29,472,994	29,282,583	29,754,936	21,721,029		3,840		3,840		29,943,858		(478,363)	(478,363)	799,641	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX	
313388-11-4	FED HOME LOAN BANK OF PITTSBURGH		04/08/2020	FEDERAL HOME LOAN BANK	7.000	700		700	700						700					8		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						700	XXX	700	700						700					8	XXX	XXX
9799997. Total - Common Stocks - Part 4						700	XXX	700	700						700					8	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						700	XXX	700	700						700					8	XXX	XXX
9899999. Total - Preferred and Common Stocks						700	XXX	700	700						700					8	XXX	XXX
9999999 - Totals						29,473,694	XXX	29,755,636	21,721,729		3,840		3,840		29,944,558		(478,363)	(478,363)	799,649	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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
The Bank of New York Mellon ... New York, NY					(2,944,106)	(2,960,274)	(1,209,130)	XXX.
Federal Home Loan Bank of Pittsburgh Pittsburgh, PA					406,448	406,411	406,381	XXX.
JPMorgan Chase Bank New York, NY					10,530,092	8,513,356	9,381,242	XXX.
The Northern Trust Company Chicago, IL		1.290	2,801		1,948,655	1,462,454	3,704,376	XXX.
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			147,601	36,748	74,655	XXX
0199999. Totals - Open Depositories	XXX	XXX	2,801		10,088,690	7,458,695	12,357,523	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	2,801		10,088,690	7,458,695	12,357,523	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	2,801		10,088,690	7,458,695	12,357,523	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]