



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Colonial Penn Life Insurance Company

NAIC Group Code 0233 0233 NAIC Company Code 62065 Employer's ID Number 23-1628836
(Current) (Prior)
Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA
Country of Domicile United States of America
Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []
Incorporated/Organized 12/03/1957 Commenced Business 09/02/1959
Statutory Home Office 399 Market Street Philadelphia, PA, US 19181
(Street and Number) (City or Town, State, Country and Zip Code)
Main Administrative Office 399 Market Street
(Street and Number)
Philadelphia, PA, US 19181 215-928-8000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address 399 Market Street Philadelphia, PA, US 19181
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)
Primary Location of Books and Records 399 Market Street
(Street and Number)
Philadelphia, PA, US 19181 215-928-8000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Website Address www.colonialpenn.com
Statutory Statement Contact Shelly Ann Hitch 317-817-6485
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OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Indiana SS:
County of Hamilton

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

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

Subscribed and sworn to before me this 8th day of November, 2021
Kristie L. Nave
Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

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

KRISTIE L. NAVE, Notary Public
Marion County
SEAL
State of Indiana
My Commission Expires Nov, 7, 2024

STATEMENT AS OF SEPTEMBER 30, 2021 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	733,794,714		733,794,714	724,852,715
2. Stocks:				
2.1 Preferred stocks	1,350,294		1,350,294	1,350,218
2.2 Common stocks	2,069,400		2,069,400	2,069,500
3. Mortgage loans on real estate:				
3.1 First liens	530,173		530,173	559,591
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	5,473,539		5,473,539	5,922,101
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$24,105,411), cash equivalents (\$14,880) and short-term investments (\$)	24,120,291		24,120,291	32,167,461
6. Contract loans (including \$ premium notes)	21,092,717	115,435	20,977,282	21,899,792
7. Derivatives				
8. Other invested assets	19,030,149		19,030,149	18,063,301
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)	807,461,277	115,435	807,345,842	806,884,679
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	9,687,981		9,687,981	9,535,797
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,439,997	197,217	1,242,780	1,394,447
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	61,155,715		61,155,715	53,249,635
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	166,881		166,881	61,496
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	934,471		934,471	1,165,824
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	1,045,097		1,045,097	1,405,668
18.2 Net deferred tax asset	70,380,628	58,907,650	11,472,978	13,763,816
19. Guaranty funds receivable or on deposit	1,905,507		1,905,507	2,158,672
20. Electronic data processing equipment and software	3,011,138	3,011,138		
21. Furniture and equipment, including health care delivery assets (\$)	156,357	156,357		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	852,751		852,751	2,363,532
24. Health care (\$) and other amounts receivable	22,480,779	22,458,407	22,373	77,497
25. Aggregate write-ins for other than invested assets	2,073,990		2,073,990	1,498,430
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	982,752,569	84,846,204	897,906,365	893,559,493
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	982,752,569	84,846,204	897,906,365	893,559,493
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	2,073,990		2,073,990	1,498,430
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)	2,073,990		2,073,990	1,498,430

STATEMENT AS OF SEPTEMBER 30, 2021 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 \$608,061,206 less \$ included in Line 6.3 (including \$ Modco Reserve)	608,061,206	588,707,871
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	18,824,798	19,277,583
3. Liability for deposit-type contracts (including \$ Modco Reserve)	50,023,445	50,027,445
4. Contract claims:		
4.1 Life	22,926,614	29,162,231
4.2 Accident and health	10,746,980	10,574,428
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 \$ 1,138,827 accident and health premiums	4,575,368	4,896,307
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 \$ 133,097 assumed and \$ 8,308,284 ceded	8,441,381	9,375,605
9.4 Interest Maintenance Reserve	15,487,097	15,597,747
10. Commissions to agents due or accrued-life and annuity contracts \$ 95,530 , accident and health \$ 1,140,867 and deposit-type contract funds \$	1,236,397	2,538,962
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	6,753,735	10,263,260
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	2,155,836	3,182,133
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	93,665	84,193
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	15,843,132	7,739,953
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	6,625,136	6,637,501
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	3,182,353	1,745,680
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,328,008	3,308,481
24.08 Derivatives		
24.09 Payable for securities	2,500,000	1,000,000
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	29,141,733	23,917,535
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	809,946,883	788,036,914
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	809,946,883	788,036,914
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	330,327,065	310,327,065
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(404,867,584)	(367,304,486)
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)	85,459,481	103,022,579
38. Totals of Lines 29, 30 and 37	87,959,481	105,522,579
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	897,906,365	893,559,493
DETAILS OF WRITE-INS		
2501. Unclaimed funds	29,141,733	23,917,535
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)	29,141,733	23,917,535
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 SEPTEMBER 30, 2021 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	343,670,876	326,243,038	413,160,698
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	21,528,339	19,495,647	29,171,812
4. Amortization of Interest Maintenance Reserve (IMR)	644,438	289,422	366,334
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	60,192,168	69,721,086	95,109,642
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	100,978	26,567	28,359
9. Totals (Lines 1 to 8.3)	426,136,799	415,775,759	537,836,846
10. Death benefits	147,555,444	133,157,663	187,756,808
11. Matured endowments (excluding guaranteed annual pure endowments)	645,026	513,762	589,245
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	53,673,520	52,270,023	70,379,843
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	6,785,616	6,045,230	8,432,759
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	889,728	838,383	1,144,216
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	18,900,550	18,488,402	16,877,940
20. Totals (Lines 10 to 19)	228,449,883	211,313,463	285,180,811
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	30,859,927	34,124,143	45,332,924
22. Commissions and expense allowances on reinsurance assumed	793,200	837,638	1,096,861
23. General insurance expenses and fraternal expenses	162,320,301	145,784,058	195,760,142
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,926,265	17,889,395	23,497,440
25. Increase in loading on deferred and uncollected premiums	17,678,044	17,402,286	7,551,127
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions		3,450	3,450
28. Totals (Lines 20 to 27)	458,027,618	427,354,433	558,422,755
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(31,890,819)	(11,578,674)	(20,585,909)
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)	(31,890,819)	(11,578,674)	(20,585,909)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,771,180)	3,817,510	2,878,196
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)	(29,119,639)	(15,396,184)	(23,464,105)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(40,120) (excluding taxes of \$196,647 transferred to the IMR)	(166,584)	(132,921)	(138,597)
35. Net income (Line 33 plus Line 34)	(29,286,223)	(15,529,105)	(23,602,702)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	105,522,579	82,210,042	82,210,042
37. Net income (Line 35)	(29,286,223)	(15,529,105)	(23,602,702)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$17,572	66,103	57,854	66,900
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	5,408,437	5,905,728	6,700,987
41. Change in nonadmitted assets	(13,763,779)	458,677	(324,341)
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	12,365	(317,600)	(528,307)
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	20,000,000	41,000,000	41,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	(17,563,097)	31,575,554	23,312,537
55. Capital and surplus, as of statement date (Lines 36 + 54)	87,959,481	113,785,597	105,522,579
DETAILS OF WRITE-INS			
08.301. Gain from utilization of transferable state tax credits	100,022	23,838	25,378
08.302. Miscellaneous income	956	2,729	2,981
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	100,978	26,567	28,359
2701. Penalties from regulatory authorities		3,450	3,450
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)		3,450	3,450
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 SEPTEMBER 30, 2021 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	317,783,164	301,609,245	403,410,784
2. Net investment income	21,342,450	19,341,921	29,407,181
3. Miscellaneous income	60,524,499	70,020,180	95,433,274
4. Total (Lines 1 to 3)	399,650,113	390,971,345	528,251,239
5. Benefit and loss related payments	216,843,770	179,249,346	251,928,670
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	223,469,135	200,322,064	264,024,939
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$156,527 tax on capital gains (losses)	(2,975,224)	(4,542,499)	2,395,667
10. Total (Lines 5 through 9)	437,337,681	375,028,911	518,349,276
11. Net cash from operations (Line 4 minus Line 10)	(37,687,568)	15,942,434	9,901,964
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	74,018,020	82,190,652	104,990,161
12.2 Stocks	100	700	1,500,700
12.3 Mortgage loans	29,417	27,701	37,215
12.4 Real estate			
12.5 Other invested assets	111,523	9,407	9,407
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(7,887)	5,665	241
12.7 Miscellaneous proceeds	1,500,000	4,985,177	1,000,000
12.8 Total investment proceeds (Lines 12.1 to 12.7)	75,651,173	87,219,302	107,537,724
13. Cost of investments acquired (long-term only):			
13.1 Bonds	81,712,800	120,564,681	144,192,311
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	1,016,814	1,997,340	4,079,130
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	82,729,614	122,562,021	148,271,441
14. Net increase (or decrease) in contract loans and premium notes	(911,920)	(1,091,322)	(1,387,217)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,166,521)	(34,251,397)	(39,346,499)
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	20,000,000	41,000,000	41,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,001)	(64,562)	(65,394)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	15,810,920	(2,153,269)	2,006,943
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	35,806,919	38,782,168	42,941,549
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) ..	(8,047,171)	20,473,206	13,497,013
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	32,167,461	18,670,448	18,670,448
19.2 End of period (Line 18 plus Line 19.1)	24,120,291	39,143,654	32,167,461

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	188,214,931	166,963,044	207,735,068
3. Ordinary individual annuities			
4. Credit life (group and individual)			
5. Group life insurance	77,496,981	79,144,406	99,195,804
6. Group annuities			
7. A & H - group	22,110	25,338	33,593
8. A & H - credit (group and individual)			
9. A & H - other	373,050,563	380,691,215	505,161,547
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	638,784,584	626,824,003	812,126,012
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	638,784,584	626,824,003	812,126,012
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	638,784,584	626,824,003	812,126,012
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 #	2021	2020
NET INCOME					
(1) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (29,286,223)	\$ (23,602,702)
(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>\$ (29,286,223)</u>	<u>\$ (23,602,702)</u>
SURPLUS					
(5) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 87,959,481	\$ 105,522,579
(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>\$ 87,959,481</u>	<u>\$ 105,522,579</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 nine months ended September 30, 2021 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 September 30, 2021 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 September 30, 2021 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	\$	99,176
2. 12 Months or Longer	\$	23,122

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

1. Less than 12 Months	\$	8,140,620
2. 12 Months or Longer	\$	1,886,109

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

E. - I.

None

J. - L.

No significant changes

M. - P.

None

Q.

No significant changes

R.

None

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

The IRS is conducting an examination of the 2016 through 2018 consolidated federal tax returns of CNO Financial Group, Inc., which is the Company's ultimate parent. The outcome of tax audits cannot be predicted with certainty. If such tax audits are not resolved in a manner consistent with our expectations, we may be required to adjust our provision for income taxes.

No other significant changes

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

A., B., & C.

On June 30, 2021, the Company received a surplus contribution of \$20,000,000 in cash from its sole shareholder, Conseco Life Insurance Company of Texas.

D. - O.

No significant changes

11. Debt

A. None

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

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

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

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

(2) FHLB Capital Stock

The Aggregate totals of the FHLBP capital stock as of September 30, 2021 are as follows:

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

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

Membership Stock eligibility for redemption as of September 30, 2021 is as follows:

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

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - September 30, 2021	\$ 62,376,523	\$ 51,299,209	\$ 50,000,000
Collateral Pledged - General Account - December 31, 2020	62,689,620	51,670,535	50,000,000
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	\$ 66,293,383	\$ 54,799,895	\$ 50,000,000
Maximum Collateral Pledged - General Account - Prior Year	61,128,828	53,471,341	50,000,000

(4) Borrowing from FHLB

The amounts borrowed as of September 30, 2021 are as follows:

2021	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,023,445
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,023,445</u>
2020	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,027,445
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,027,445</u>

The maximum amounts borrowed in 2021 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 September 30, 2021 are as follows:

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

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

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

A. - J.
No significant changes

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

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

(a) Generally the Three-Month LIBOR Rate + 4.0% (4.14% as of September 30, 2021)

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0601	\$6,718,695	\$127,752,400	—%	\$—	\$—	12/31/2036
Total	XXX	XXX	XXX	\$—	\$—	XXX

No other significant changes
L., M. None

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

None

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

- A. None
- B. None
- C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the nine months ended September 30, 2021 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 September 30, 2021.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Preferred stock					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ 350,294	\$ —	\$ 350,294
Common stock					
Industrial and miscellaneous (unaffiliated)	—	2,069,400	—	—	2,069,400
Cash equivalents					
Exempt money market mutual funds	14,880	—	—	—	14,880
Total Assets at fair value/NAV	\$ 14,880	\$2,069,400	\$ 350,294	\$ —	\$ 2,434,574
Total Liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

(2) Current Quarter 2021 Progression of Fair Value Measurements in Level 3

	Balance at 6/30/2021	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 9/30/2021
Preferred stock (Industrial and miscellaneous - unaffiliated)	\$ 350,294	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 350,294
Common stock (Industrial and miscellaneous - unaffiliated)	—	—	—	—	—	—	—
Total	\$ 350,294	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 350,294

(3) There were no transfers between levels during the third quarter of 2021.

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

Valuation Hierarchy

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

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

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

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 September 30, 2021, the reported fair value of the Company’s investment in Level 3 industrial and miscellaneous preferred stock was \$350,294. The Company measured the fair value of these investments based on the expected funds to be received pursuant to a settlement agreement that is in the process of being completed.

As of September 30, 2021, the reported fair value of the Company’s investment in Level 2 common stock was comprised of \$2,069,400 of FHLBP common stock. The stock may only be issued, redeemed and repurchased by the FHLBP at a price equal to its par value.

As of September 30, 2021, 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 September 30, 2021, 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	\$ 858,875,404	\$ 733,794,714	\$ —	\$ 851,876,953	\$ 6,998,451	\$ —
Preferred stock	1,417,894	1,350,294	—	1,067,600	350,294	—
Common stock	2,069,400	2,069,400	—	2,069,400	—	—
Mortgage loans	616,759	530,174	—	—	616,759	—
Cash	24,105,411	24,105,411	24,105,411	—	—	—
Cash equivalents	14,880	14,880	14,880	—	—	—
Surplus debentures	19,637,727	17,371,400	—	18,317,727	1,320,000	—
Contract loans	21,092,717	20,977,282	—	—	21,092,717	—
Total Assets	<u>\$ 927,830,192</u>	<u>\$ 800,213,555</u>	<u>\$ 24,120,291</u>	<u>\$ 873,331,680</u>	<u>\$ 30,378,221</u>	<u>\$ —</u>
FHLBP advances	\$ 50,315,422	\$ 50,023,445	\$ —	\$ 50,315,422	\$ —	\$ —
Total Liabilities	<u>\$ 50,315,422</u>	<u>\$ 50,023,445</u>	<u>\$ —</u>	<u>\$ 50,315,422</u>	<u>\$ —</u>	<u>\$ —</u>

D - E.

None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A - B.

None

C. Other Disclosures

In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company and certain affiliates. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration's Death Master File ("SSADMF") to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. The Company and affiliates are continuing to provide information to the examiners in response to their requests. A total of 41 states and the District of Columbia participated in this examination. In November 2018, the Company and affiliates entered into a Global Resolution Agreement for compliance with laws and regulations concerning the identification, reporting and escheatment of unclaimed contract benefits or abandoned funds. Under the terms of the Global Resolution Agreement, a third-party auditor acting on behalf of the signatory jurisdictions is comparing expanded matching criteria to the SSADMF to identify deceased insureds and contract holders where a valid claim has not been made. The Company has established a best estimate liability based on the information currently available under the ongoing audit. As a result, the Company incurred \$20.3 million and \$7 million of expense for the nine months ended September 30, 2021 and the year ended December 31, 2020, respectively.

The novel coronavirus ("COVID-19") pandemic has negatively impacted the U.S. and global economy, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to another global recession. The Company's operating results reflect unfavorable mortality in its life insurance business partially offset by favorable health margins due to consumers deferring medical care treatments. The deferral of medical care is expected to revert to normal over time. Such deferral of medical care and possible long-term health complications from COVID-19 may lead to higher life and health claim costs in future periods. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company's business, but the duration and severity of which are currently unknown:

- the impact of the COVID-19 environment on the sales of some of the Company's insurance products;
- changes in mortality, morbidity, and persistency (or lapse rates) impacting insurance product margin; and
- general economic impacts, driving: (i) potential impacts on net investment income due to changes in interest rates; (ii) the potential for credit deterioration and its impact on invested assets and capital; and (iii) potential impacts to reserves resulting from changes in interest rates, equity valuations, and market volatility.

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 10, 2021. 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 nine months of 2021, 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, 2020 were \$11,159,958. As of September 30, 2021, \$8,825,275 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$803,083 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$1,531,600 favorable prior year development from December 31, 2020 to September 30, 2021. 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

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

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

3.4

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

Yes [X] No []

3.5

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

0001224608

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5.

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

Yes [] No [X] 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 [X]

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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 []
- 9.1.1

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]
- 9.2.1

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]
- 9.3.1

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:

\$1,193,460
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 SEPTEMBER 30, 2021 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

\$

530,174

1.14

Total Mortgages in Good Standing

\$

530,174

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)

\$

530,174

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

68.502

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

20.439

%

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

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only				
			Life Contracts		4	5	6
			2	3			
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5
							Deposit-Type Contracts
1.	Alabama	AL	L	6,248,339	2,364,098		8,612,438
2.	Alaska	AK	L	261,077	22,294		283,371
3.	Arizona	AZ	L	3,859,158	4,752,381		8,611,538
4.	Arkansas	AR	L	2,881,397	1,656,987		4,538,384
5.	California	CA	L	19,590,037	15,907,288		35,497,324
6.	Colorado	CO	L	2,546,482	6,907,327		9,453,809
7.	Connecticut	CT	L	2,995,212	901,091		3,896,303
8.	Delaware	DE	L	1,520,096	1,767,636		3,287,733
9.	District of Columbia	DC	L	1,603,781	384,932		1,988,713
10.	Florida	FL	L	14,012,769	80,902,599		94,915,368
11.	Georgia	GA	L	11,922,304	7,295,201		19,217,505
12.	Hawaii	HI	L	572,644	113,733		686,377
13.	Idaho	ID	L	663,467	2,524,223		3,187,690
14.	Illinois	IL	L	12,200,623	5,456,292		17,656,915
15.	Indiana	IN	L	5,659,926	16,209,862		21,869,788
16.	Iowa	IA	L	1,481,529	4,254,118		5,735,647
17.	Kansas	KS	L	1,779,012	5,142,040		6,921,052
18.	Kentucky	KY	L	4,086,052	4,323,525		8,409,577
19.	Louisiana	LA	L	5,455,551	1,729,272		7,184,823
20.	Maine	ME	L	754,862	1,042,598		1,797,460
21.	Maryland	MD	L	8,560,281	12,244,229		20,804,510
22.	Massachusetts	MA	L	3,763,534	405,394		4,168,928
23.	Michigan	MI	L	8,845,355	15,091,222		23,936,577
24.	Minnesota	MN	L	2,138,227	4,092,425		6,230,652
25.	Mississippi	MS	L	3,687,619	1,674,454		5,362,073
26.	Missouri	MO	L	4,386,543	8,907,978		13,294,521
27.	Montana	MT	L	964,040	2,201,458		3,165,498
28.	Nebraska	NE	L	996,535	1,266,442		2,262,977
29.	Nevada	NV	L	2,065,570	1,228,415		3,293,985
30.	New Hampshire	NH	L	746,270	9,244,447		9,990,717
31.	New Jersey	NJ	L	10,963,594	23,854,741		34,818,335
32.	New Mexico	NM	L	1,670,346	596,763		2,267,109
33.	New York	NY	N	440,189	677,421		1,117,610
34.	North Carolina	NC	L	10,437,222	13,287,502		23,724,723
35.	North Dakota	ND	L	316,815	172,814		489,629
36.	Ohio	OH	L	11,002,699	9,591,836		20,594,535
37.	Oklahoma	OK	L	2,627,160	3,547,665		6,174,824
38.	Oregon	OR	L	1,777,454	2,961,452		4,738,906
39.	Pennsylvania	PA	L	16,775,470	29,911,801		46,687,271
40.	Rhode Island	RI	L	822,084	2,959,727		3,781,811
41.	South Carolina	SC	L	5,799,468	5,599,050		11,398,518
42.	South Dakota	SD	L	368,366	526,213		894,579
43.	Tennessee	TN	L	6,534,122	6,935,260		13,469,382
44.	Texas	TX	L	17,228,452	20,861,032		38,089,485
45.	Utah	UT	L	724,785	680,915		1,405,700
46.	Vermont	VT	L	458,585	3,762,133		4,220,718
47.	Virginia	VA	L	8,469,887	7,529,431		15,999,317
48.	Washington	WA	L	1,726,636	6,010,437		7,737,073
49.	West Virginia	WV	L	2,479,270	3,529,713		6,008,983
50.	Wisconsin	WI	L	3,260,009	4,177,774		7,437,783
51.	Wyoming	WY	L	332,845	405,071		737,917
52.	American Samoa	AS	N	4,197			4,197
53.	Guam	GU	N	1,386			1,386
54.	Puerto Rico	PR	L	14,776	10,365		25,141
55.	U.S. Virgin Islands	VI	L	363,805	438		364,243
56.	Northern Mariana Islands	MP	N	286			286
57.	Canada	CAN	N				
58.	Aggregate Other Aliens	OT	XXX	21,289	4,450		25,739
59.	Subtotal	XXX		240,869,490	367,607,963		608,477,454
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	4,843		2,089		6,932
94.	Aggregate or other amounts not allocable by State	XXX					
95.	Totals (Direct Business)	XXX	240,874,333		367,610,052		608,484,385
96.	Plus Reinsurance Assumed	XXX	704,295		77,010		781,305
97.	Totals (All Business)	XXX	241,578,628		367,687,063		609,265,690
98.	Less Reinsurance Ceded	XXX	257,693		291,224,833		291,482,526
99.	Totals (All Business) less Reinsurance Ceded	XXX	241,320,934		76,462,230		317,783,164
DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	21,289		4,450		25,739
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	21,289		4,450		25,739
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.....

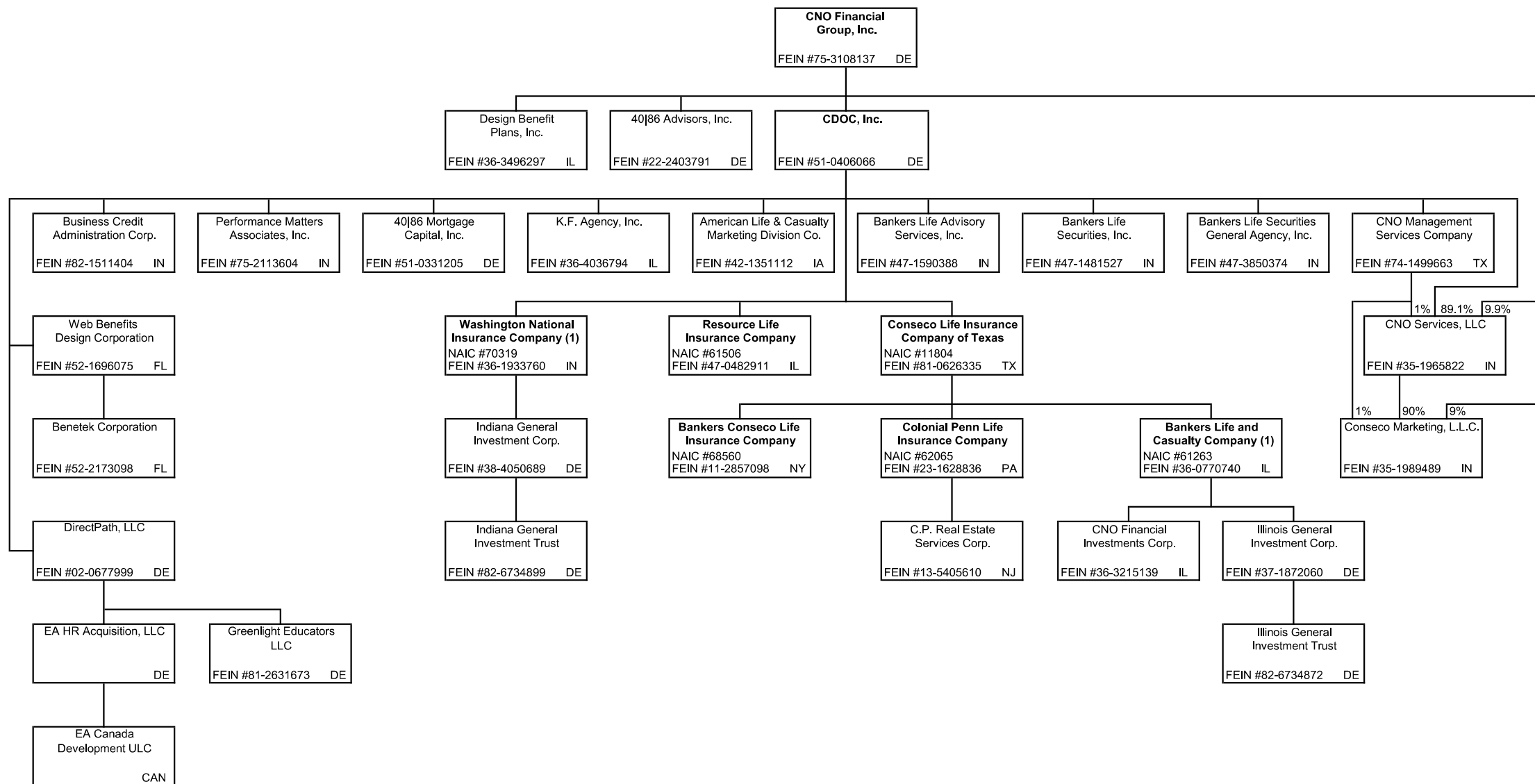
NOTES:

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 SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide 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 Conseco Life Insurance Company	.NY	.IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.61263	36-0770740				Bankers Life and Casualty Company	.IL	.IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.62065	23-1628836				Colonial Penn Life Insurance Company	.PA	.RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.11804	81-0626335				Conseco Life Insurance Company of Texas	.TX	.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.	.N	
			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				Co.								
			47-1590388				Bankers Life Advisory Services, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1481527				Bankers Life Securities, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
							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	
			02-0677999				DirectPath, LLC	.DE	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
							EA HR Acquisition, LLC	.DE	.NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	.N	
							EA Canada Development ULC	.CAN	.NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	.N	
			81-2631673				Greenlight Educators LLC	.DE	.NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-1696075				Web Benefits Design Corporation	.FL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-2173098				Benetek Corporation	.FL	.NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	.N	
			74-1499663				CNO Management Services Company	.TX	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

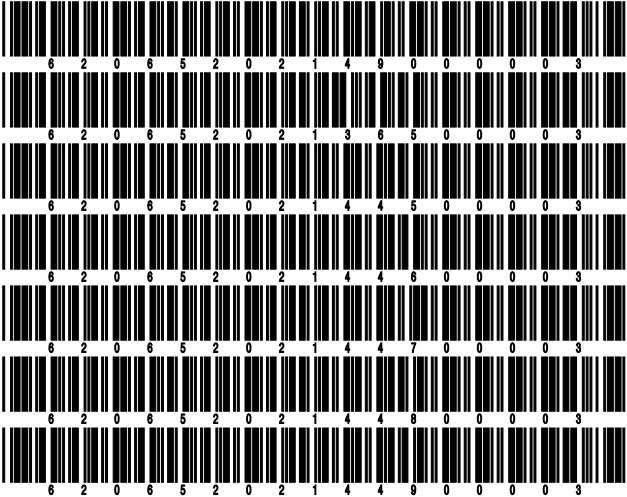
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,922,101	6,566,310
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	448,562	644,209
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,473,539	5,922,101
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	5,473,539	5,922,101

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	559,591	596,806
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	29,417	37,215
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)	530,174	559,591
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	530,174	559,591
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	530,174	559,591

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	18,063,301	13,925,706
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	996,520	1,997,340
2.2 Additional investment made after acquisition	20,294	2,081,790
3. Capitalized deferred interest and other		
4. Accrual of discount	142	178
5. Unrealized valuation increase (decrease)	67,942	84,683
6. Total gain (loss) on disposals		(11,949)
7. Deduct amounts received on disposals	111,523	9,407
8. Deduct amortization of premium and depreciation	6,527	5,040
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,030,149	18,063,301
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	19,030,149	18,063,301

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	728,272,426	690,247,200
2. Cost of bonds and stocks acquired	81,712,800	144,192,311
3. Accrual of discount	1,131,412	964,275
4. Unrealized valuation increase (decrease)	15,733	
5. Total gain (loss) on disposals	547,276	(114,585)
6. Deduct consideration for bonds and stocks disposed of	74,158,631	106,705,768
7. Deduct amortization of premium	431,469	525,916
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	15,657	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	140,511	214,910
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	737,214,401	728,272,426
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	737,214,401	728,272,426

STATEMENT AS OF SEPTEMBER 30, 2021 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)	422,910,197	14,052,500	13,967,021	(94,128)	396,549,554	422,910,197	422,901,548	374,933,265
2. NAIC 2 (a)	288,419,922	3,997,010	2,147,334	(1,716,223)	301,565,577	288,419,922	288,553,375	324,064,399
3. NAIC 3 (a)	18,326,220		533,251	2,042,226	21,773,397	18,326,220	19,835,195	23,347,194
4. NAIC 4 (a)	1,014,463	505,000		(632)	1,014,904	1,014,463	1,518,831	1,527,856
5. NAIC 5 (a)	985,579			186	985,250	985,579	985,765	980,000
6. NAIC 6 (a)								
7. Total Bonds	731,656,381	18,554,510	16,647,606	231,429	721,888,682	731,656,381	733,794,714	724,852,714
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,000,000				1,000,000	1,000,000	1,000,000	1,000,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	350,294				356,520	350,294	350,294	350,218
14. Total Preferred Stock	1,350,294				1,356,520	1,350,294	1,350,294	1,350,218
15. Total Bonds and Preferred Stock	733,006,675	18,554,510	16,647,606	231,429	723,245,202	733,006,675	735,145,008	726,202,932

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,920,055	6,957,175
2. Cost of cash equivalents acquired	283,285,534	360,297,653
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(7,887)	241
6. Deduct consideration received on disposals	294,182,822	356,335,014
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)	14,880	10,920,055
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,880	10,920,055

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Centerfield Capital Partners II, LP	Indianapolis	IN	Cash Distribution	01/01/2007	07/30/2021	1,435	379				379		1,814	1,814				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,435	379				379		1,814	1,814				
000000-00-0	Mezzanine Partners II, LP	New York	NY	Cash Distribution	03/11/2013	08/26/2021	75,708							75,708	75,708				
2599999. Joint Venture Interests - Other - Unaffiliated							75,708							75,708	75,708				
4899999. Total - Unaffiliated							77,143	379				379		77,522	77,522				
4999999. Total - Affiliated																			
5099999 - Totals							77,143	379				379		77,522	77,522				

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
119174-AR-1	BUENA PK CALIF PENSION OBLIG		.08/18/2021	STIFEL NICOLAUS		1,000,000	1,000,000		1.B FE
366133-SK-3	GARLAND TX ELEC UTILITY SYS RE		.08/11/2021	BOFA SECURITIES INC		1,000,000	1,000,000		1.E FE
491397-BE-4	KENTUCKY PUB TRANSPRTN INFRAST		.09/17/2021	CITIGROUP GLOBAL		1,000,000	1,000,000		1.F FE
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST		.09/17/2021	CITIGROUP GLOBAL		1,000,000	1,000,000		1.F FE
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT		.07/30/2021	BARCLAYS CAPITAL		1,000,000	1,000,000		1.C FE
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN		.08/04/2021	RAYMOND JAMES		1,000,000	1,000,000		1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						6,000,000	6,000,000		XXX
031921-AB-5	AMWINS GROUP INC		.07/20/2021	CITIGROUP GLOBAL		505,000	500,000	.203	4.C FE
03761U-AH-9	APOLLO INVESTMENT CORP		.07/09/2021	BOFA SECURITIES INC		998,720	1,000,000		2.C FE
066836-AC-1	BAPTIST HLTH SFL OBL GR		.08/04/2021	BOFA SECURITIES INC		1,500,000	1,500,000		1.E FE
30711X-AF-1	CAS 2014-C02 1M2		.08/26/2021	AMHERST PIERPONT		504,006	499,016	.186	1.D
3137G0-QG-7	STACR 2017-H0A2 M2B		.08/26/2021	MORGAN STANLEY & CO		511,250	500,000	.190	1.D
33852H-BG-6	FSMT 2021-8INV B3		.08/19/2021	BOFA SECURITIES INC		997,700	950,000	2.430	1.D Z
36261P-AA-0	GSMS 2019-GSA1 D		.07/13/2021	BARCLAYS CAPITAL		996,191	1,065,000	1.160	1.D FM
36262J-BJ-3	GSMS 2021-GR2 B3		.08/17/2021	GOLDMAN SACHS & CO		1,040,273	1,000,000	2.826	1.D Z
75575T-AC-7	RCMT 2021-FL6 AS		.08/05/2021	JP MORGAN SECURITIES		1,000,000	1,000,000		1.D Z
896442-AG-5	TRINITY CAPITAL INC/MD		.08/19/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000		2.B FE
00120J-AE-3	AGL 2021-13A B	C	.09/24/2021	WIZUHO SECURITIES USA		500,000	500,000		1.D Z
00787C-AD-4	AEROPUERTO INTL TOCUMEN	C	.08/05/2021	BOFA SECURITIES INC		1,000,000	1,000,000		2.B FE
01609W-BA-9	ALIBABA GROUP HOLDING	C	.07/20/2021	JEFFERIES LLC		1,003,080	1,000,000	14.715	1.E FE
29359U-AC-3	ENSTAR GROUP LTD	C	.08/18/2021	WELLS FARGO SECURITY		998,290	1,000,000		2.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,554,510	12,514,016	21,710	XXX
8399997. Total - Bonds - Part 3						18,554,510	18,514,016	21,710	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						18,554,510	18,514,016	21,710	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						18,554,510	XXX	21,710	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
16103T-AF-5	CHARLOTTE NC ARPT SPL FACS REV		07/01/2021	SECURITY CALLED at		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				181,890	07/01/2041	1.F FE
31287U-C6-7	FG C68193		09/01/2021	MBS PAYDOWN		41	41	41	41		1		1		41				2	06/01/2032	1.A
31292G-K4-7	FG C00315		09/01/2021	MBS PAYDOWN		654	654	648	653		1		1		654				29	04/01/2024	1.A
31292H-Q3-1	FG C01374		09/01/2021	MBS PAYDOWN		739	739	745	739		(1)		(1)		739				27	06/01/2032	1.A
31293T-GN-1	FG C29205		09/01/2021	MBS PAYDOWN		792	792	785	792						792				32	07/01/2029	1.A
31398K-VF-4	FHR 3600 BJ		09/01/2021	MBS PAYDOWN		998	998	963	998						998				27	11/15/2039	1.A
432347-LU-4	HILLSBOROUGH CNTY FL UTILITY R		07/19/2021	SECURITY CALLED at		2,000,000	2,000,000	1,958,420	1,965,890		34,110		34,110		2,000,000				113,100	08/01/2040	1.A FE
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		08/09/2021	SINKING FUND PMT		11,914	11,914	11,914	11,914						11,914				340	11/09/2032	1.F
914760-7N-7	UNIV OF OKLAHOMA OK		07/01/2021	SECURITY CALLED at		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				84,510	07/01/2041	1.E FE
3199999	Subtotal - Bonds - U.S. Special Revenues					6,515,138	6,515,138	6,473,516	6,481,026		34,111		34,111		6,515,138				379,957	XXX	XXX
00075Q-AS-1	ABFC 2006-0PT1 A3C1		09/25/2021	MBS PAYDOWN		50,639	50,639	46,856	49,661		977		977		50,639				132	09/25/2036	1.D FM
004375-AN-1	ACCR 2003-2 A1		09/01/2021	MBS PAYDOWN		25,033	25,033	24,493	25,033		520		520		25,033				887	10/25/2033	1.D FM
00868P-AA-3	AHOLD LEASE SERIES 2001-		08/24/2021	VARIOUS		107,020	107,020	124,411	109,007		(1,987)		(1,987)		107,020				12,832	01/02/2025	2.B FE
01166V-AA-7	ALASKA AIRLINES 2020 TR		08/15/2021	VARIOUS		39,194	39,194	39,194	39,194						39,194				2,106	08/15/2027	1.G FE
02149C-AD-3	CWALT 2006-41CB 1A4		09/01/2021	MBS PAYDOWN		6,030	6,027	3,918	5,922		108		108		6,030				226	01/25/2037	1.D FM
026930-AA-5	AHMA 2007-2 A1		09/25/2021	MBS PAYDOWN		25,280	22,820	18,656	24,797		483		483		25,280				36	03/25/2047	1.D FM
026936-AA-2	AHMA 2007-5 A1		09/25/2021	MBS PAYDOWN		8,953	8,759	6,312	8,765		188		188		8,953				18	06/25/2047	1.D FM
03072S-WQ-4	AMSI 2004-R11 M1		09/25/2021	MBS PAYDOWN		24,521	24,521	22,919	24,061		460		460		24,521				184	11/25/2034	1.D FM
04544N-AD-6	ABSHE 2006-HE6 A4		09/25/2021	MBS PAYDOWN		41,820	41,820	37,782	39,988		1,832		1,832		41,820				72	11/25/2036	1.D FM
04544Q-AD-9	ABSHE 2006-HE7 A4		09/25/2021	MBS PAYDOWN		14,750	14,750	9,790	14,349		400		400		14,750				25	11/25/2036	1.D FM
056054-AH-2	BX 2019-XL E		09/15/2021	MBS PAYDOWN		21,596	21,596	21,596	21,596						21,596				276	10/15/2036	1.D FM
05946X-WF-6	BAFC 2005-3 1A23		09/01/2021	MBS PAYDOWN		11,083	11,083	10,764	10,947		136		136		11,083				450	06/25/2035	1.D FM
05949Q-AY-1	BAFC 2006-2 2A17		09/01/2021	MBS PAYDOWN		497	542	531	493		4		4		497				20	03/25/2036	1.D FM
05950F-AE-5	BAFC 2006-4 A5		09/01/2021	MBS PAYDOWN		1,830	2,553	2,274	1,845		(15)		(15)		1,830				98	07/25/2036	2.B FM
05950M-AB-6	BAFC 2006-6 2A1		09/20/2021	MBS PAYDOWN		49,244	49,244	45,612	46,465		2,779		2,779		49,244				184	07/20/2036	1.D FM
06051G-BU-2	BAFC 2004-2 3A1		09/01/2021	MBS PAYDOWN		671	671	666	670		1		1		671				24	09/20/2034	1.D FM
073879-J7-4	BSABS 2005-HE8 M2		09/25/2021	MBS PAYDOWN		28,676	28,676	27,117	27,989		688		688		28,676				212	08/25/2035	1.D FM
12505H-AA-9	CCHM PROPERTY HOLDINGS LP		06/30/2021	SINKING FUND PMT		14,878	14,878	14,878	14,878						14,878				707	12/31/2031	3.B PL
12540H-AA-8	CISTERRA SEHO, LLC (SEMPRA ENERGY)		09/10/2021	SINKING FUND PMT		4,703	4,703	4,703	4,703						4,703				148	07/10/2040	2.A
12544A-AS-4	CIHIL 2006-20 1A17		09/01/2021	MBS PAYDOWN		6,967	6,649	5,290	6,933		34		34		6,967				240	02/25/2037	1.D FM
12544D-AX-7	CIHIL 2007-14 A22		09/01/2021	MBS PAYDOWN			410	376	(1)		1		1						16	09/25/2037	1.D FM
12594X-AM-6	CSMC 2017-HL1 A12		09/01/2021	MBS PAYDOWN		145,915	145,915	146,268	145,915						145,915				3,388	06/25/2047	1.D FM
126670-GQ-5	CWL 2005-13 AF3		07/02/2021	MBS PAYDOWN		5,661	5,661	5,091	5,689		4,972		4,972		5,661				169	02/25/2033	1.D FM
126670-LQ-9	CWL 2005-14 M2		09/25/2021	MBS PAYDOWN		184,481	184,481	147,700	176,499		7,982		7,982		184,481				984	04/25/2036	1.D FM
12667G-TS-2	CWALT 2005-26CB A6		09/01/2021	MBS PAYDOWN		13,248	13,201	11,172	13,032		216		216		13,248				480	07/25/2035	1.D FM
12803P-AB-4	CAJUN 2017-1A A2		09/20/2021	MBS PAYDOWN		880,000	880,000	873,176	878,288		1,712		1,712		880,000				46,996	08/20/2047	2.C FE
14855J-AB-1	CLAST 2016-1 A		08/15/2021	MBS PAYDOWN		1,643	1,643	1,642	1,641		2		2		1,643				47	08/15/2041	1.G FE
170255-AN-3	CIHIL 2007-1 A4		09/01/2021	MBS PAYDOWN		20,688	20,136	16,814	20,623		66		66		20,688				764	03/25/2037	1.D FM
17186H-AA-4	CIMARRON CTR LLC (WALMART)		09/01/2021	SINKING FUND PMT		19,608	19,608	19,608	19,608						19,608				955	08/01/2027	1.C
173103-AD-4	CMSI 2007-6 1A4		09/01/2021	MBS PAYDOWN		14,183	14,183	11,513	14,021		163		163		14,183				550	07/25/2037	1.D FM
19421U-AA-2	CASL 2019-A A1		09/25/2021	MBS PAYDOWN		48,652	48,652	48,417	48,564		88		88		48,652				479	12/28/2048	1.C FE
20267T-AB-8	CBSLT 2016-A A2		09/25/2021	MBS PAYDOWN		20,463	20,463	20,463	20,463						20,463				298	05/25/2040	1.A FE
20267T-AC-6	CBSLT 2016-A B		09/25/2021	MBS PAYDOWN		8,248	8,248	7,957	8,238		9		9		8,248				213	05/25/2040	1.B FE
225458-SR-5	CSFB 2005-9 2A1		09/01/2021	MBS PAYDOWN		185	185	176	186		(1)		(1)		185				7	10/25/2035	1.D FM
22964H-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		09/15/2021	SINKING FUND PMT		4,978	4,978	4,978	4,978						4,978				169	08/15/2034	1.C
232434-AE-0	CWALT 2006-0CB 2A3		09/25/2021	MBS PAYDOWN		23,550	22,795	13,440	22,945		606		606		23,550				91	11/25/2036	1.D FM
23243A-AB-2	CWALT 2006-0A12 A1B		09/20/2021	MBS PAYDOWN		48,610	45,563	33,090	46,663		1,947		1,947		48,610				93	09/20/2046	1.D FM
23341K-AA-3	DRB 2015-D A1		06/25/2021	VARIOUS															(17)	01/25/2040	1.A FE
23342E-AE-8	DTAOT 2017-3A E		09/15/2021	MBS PAYDOWN		222,041	222,041	225,276	222,594		(553)		(553)		222,041				9,038	08/15/2024	1.G FE
25150Q-AA-5	DBALT 2006-0A1 A1		09/25/2021	MBS PAYDOWN		27,240	27,240	22,064	26,421		819		819		27,240				59	02/25/2047	1.D FM
25151R-AF-1	DBALT 2007-AR1 A4		09/25/2021	MBS PAYDOWN		26,405	26,343	21,017	25,083		1,321		1,321		26,405				55	01/25/2047	1.D FM

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26208L-AC-2	HONK 2018-1A A2		07/20/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				89	04/20/2048	2.C FE
268319-AA-6	EDF DANVERS 11 (KOHLS)		09/01/2021	SINKING FUND PMT		28,253	28,253	28,255	28,253						28,253				1,366	10/01/2027	2.C
30711X-AF-1	CAS 2014-C02 1M2		09/25/2021	MBS PAYDOWN		17,438	17,438	17,613							17,438				43	05/25/2024	1.D
30711X-DS-0	CAS 2016-C06 1M2		09/25/2021	MBS PAYDOWN		7,624	7,624	8,047	7,705		(81)		(81)		7,624				223	04/25/2029	1.D
30711X-J7-0	CAS 2018-C03 1M2		09/25/2021	MBS PAYDOWN		3,106	3,106	3,118	3,108		(2)		(2)		3,106				47	10/25/2030	3.B
30711X-QX-5	CAS 2017-C06 1M2		09/25/2021	MBS PAYDOWN		3,493	3,493	3,608	3,517		(23)		(23)		3,493				65	02/25/2030	2.B
313760-PU-7	STACR 2017-H0A2 M2		09/25/2021	MBS PAYDOWN		8,712	8,712	8,786			(9)		(9)		8,712				102	12/25/2029	1.D
32027N-VE-8	FFML 2005-FFH3 M3		09/25/2021	MBS PAYDOWN		32,575	32,575	29,867	32,079		496		496		32,575				218	09/25/2035	1.D FM
33852H-BG-6	FSMT 2021-81NV B3		09/01/2021	MBS PAYDOWN		1,474	1,474	1,548							1,474				4	09/25/2051	1.D Z
34719R-AA-9	FCRE 2018-1A A1		07/21/2021	MBS PAYDOWN		384,037	384,037	381,925	381,483		2,554		2,554		384,037				3,311	11/16/2035	1.A FE
362334-MH-4	GSAA 2006-6 AF6		09/01/2021	MBS PAYDOWN		13,024	13,024	12,919			104		104		13,024				112	03/25/2036	1.D FM
362341-KD-0	GSAMP 2005-HE4 M2		07/25/2021	MBS PAYDOWN		10,156	10,156	9,579	9,831		326		326		10,156				50	07/25/2045	1.D FM
362341-ST-7	GSAA 2005-12 AF5		09/01/2021	MBS PAYDOWN		10,354	10,354	9,274	10,354		1		1		10,354				279	09/25/2035	1.D FM
36261M-AY-5	GSMSB 2021-PJ1 B3		09/01/2021	MBS PAYDOWN		6,149	6,149	6,024			6		6		6,149				100	06/25/2051	1.D Z
36262J-BJ-3	GSMSB 2021-GR2 B3		09/01/2021	MBS PAYDOWN		1,606	1,606	1,670							1,606				5	02/25/2052	1.D Z
39121J-AE-0	GREAT RIVER ENERGY		07/01/2021	SINKING FUND PMT		98,025	98,025	98,025	98,025						98,025				6,130	07/01/2038	1.G FE
39539L-AH-4	GPWF 2007-AR2 2A1		09/25/2021	MBS PAYDOWN		14,309	14,309	11,527			413		413		14,309				37	05/25/2037	1.D FM
40430H-EQ-7	HASC 2006-NC1 1A		09/25/2021	MBS PAYDOWN		14,110	14,110	13,475			232		232		14,110				49	11/25/2035	1.D FM
41165A-AB-8	HVMTL 2007-5 A1A		09/19/2021	MBS PAYDOWN		30,955	30,955	27,908	30,489		466		466		30,955				62	09/19/2037	1.D FM
437084-PZ-3	HEAT 2005-8 M1		09/25/2021	MBS PAYDOWN		65,562	65,562	61,014	63,650		1,912		1,912		65,562				231	02/25/2036	1.D FM
45254N-JW-8	IHM 2004-6 2A		09/01/2021	MBS PAYDOWN		19,512	19,512	18,536	19,234		277		277		19,512				528	10/25/2034	2.B FM
45254N-KR-7	IHM 2004-8 2A1		09/25/2021	MBS PAYDOWN		78,275	78,275	76,709	77,751		523		523		78,275				419	10/25/2034	1.D FM
46187X-AC-9	IHSFR 2018-SFR4 B		08/17/2021	MBS PAYDOWN		23	23	23	23						23					01/17/2038	1.A FE
46617F-AC-8	HENDR 2013-1A B		09/15/2021	MBS PAYDOWN		13,376	13,376	13,366	13,350		27		27		13,376				444	04/15/2069	2.A FE
46652F-CA-6	JPMIT 2020-4 B3		09/01/2021	MBS PAYDOWN		5,198	5,198	5,106	5,184		14		14		5,198				128	11/25/2050	1.D FM
525221-EE-3	LXS 2005-8 2A4A		09/01/2021	MBS PAYDOWN		2,439	2,447	2,082	2,076		363		363		2,439				82	12/25/2035	1.D FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		09/01/2021	SINKING FUND PMT		25,156	25,156	24,580	25,101		56		56		25,156				1,109	05/01/2022	2.B
542514-DB-7	LBMLT 2002-5 M1		09/25/2021	MBS PAYDOWN		34,641	34,641	32,562	34,367		275		275		34,641				301	11/25/2032	1.D FM
57643A-AA-8	MASD 2006-2 A		09/25/2021	MBS PAYDOWN		50,476	50,476	47,921	50,087		390		390		50,476				213	02/25/2036	1.D FM
59020U-BL-8	MLM 2004-IMC2 M2		08/25/2021	MBS PAYDOWN		151,866	151,866	145,791	144,999		6,867		6,867		151,866				1,845	12/25/2034	1.D FM
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		06/30/2021	SINKING FUND PMT		9,598	9,598	9,598	9,598						9,598				432	06/30/2032	1.G PL
61744C-TL-0	MSAC 2005-HE4 M2		09/26/2021	MBS PAYDOWN		11,866	11,866	11,109	11,315		551		551		11,866				65	07/25/2035	1.D FM
61746W-A7-5	MSDWC 2003-NC2 M1		09/25/2021	MBS PAYDOWN		9,272	9,272	8,843	9,195		76		76		9,272				91	02/25/2033	1.D FM
61746W-YU-8	MSDWC 2003-NC1 M1		09/25/2021	MBS PAYDOWN		24,524	24,524	23,689	24,346		178		178		24,524				280	11/25/2032	1.D FM
61748H-KA-8	MSM 2005-4 3A1		08/01/2021	MBS PAYDOWN		2,621	2,621	2,320	2,565		57		57		2,621				82	08/25/2035	1.D FM
64318#-AA-9	NEW CARDINALS STADIUM LLC		06/30/2021	SINKING FUND PMT		19,373	19,373	19,373	19,373						19,373				1,194	06/30/2032	2.B PL
64828M-BK-2	NRZT 2017-3A B3		09/01/2021	MBS PAYDOWN		12,818	12,818	13,447	12,893		(74)		(74)		12,818				451	04/25/2057	3.B FM
65536H-AG-3	NELI 2005-FM1 M2		09/25/2021	MBS PAYDOWN		66,816	66,816	63,183	65,101		1,715		1,715		66,816				366	05/25/2035	1.D FM
65537K-AB-6	NELI 2007-1 2A1A		09/25/2021	MBS PAYDOWN		9,728	9,563	6,968	9,421		306		306		9,728				29	02/25/2037	1.D FM
664787-AD-0	NORTHERN BORDER PIPELINE		09/15/2021	MATURITY		1,500,000	1,500,000	1,496,461	1,499,823		177		177		1,500,000				107,500	09/15/2021	1.G FE
669884-AA-6	NEL 2006-1 A1A		09/25/2021	MBS PAYDOWN		24,107	24,107	22,977	23,805		302		302		24,107				70	05/25/2036	1.D FM
68275C-AC-2	FB 2005-1 A3		09/08/2021	MBS PAYDOWN		27,909	27,909	26,793	27,828		81		81		27,909				981	08/10/2035	1.D FM
69337B-AH-7	PHAM 2007-1 21A		09/01/2021	MBS PAYDOWN		2,879	3,532	2,667	2,863		16		16		2,879				138	02/25/2037	1.D FM
72345H-AA-3	PINNACLE BANK TN		07/30/2021	100.000		1,000,000	1,000,000	990,230	993,824		6,176		6,176		1,000,000				25,250	07/30/2025	1.G FE
73316P-DS-6	POPLR 2005-3 M1		09/01/2021	MBS PAYDOWN		55,689	55,689	55,271	55,606		83		83		55,689				1,394	07/25/2035	1.D FM
73316P-GV-6	POPLR 2005-5 MV1		09/25/2021	MBS PAYDOWN		99,293	99,293	91,722	97,118		2,176		2,176		99,293				333	11/25/2035	1.D FM
73316P-KJ-8	POPLR 2006-B M1		09/25/2021	MBS PAYDOWN		71,430	71,430	68,126	71,073		356		356		71,430				328	05/25/2036	1.D FM
74929C-CG-9	RBSSP 2010-2 13A2		09/01/2021	MBS PAYDOWN		2,751	2,582	1,496	2,666		85		85		2,751				110	04/26/2036	1.D FM
74978F-AA-7	RAAC 2007-SP3 A1		09/25/2021	MBS PAYDOWN		42,804	42,804	41,306	41,913		891		891		42,804				347	09/25/2047	1.D FM
75115Y-AA-7	RALI 2007-Q01 A1		09/25/2021	MBS PAYDOWN		15,150	15,150	13,067	14,867		283		283		15,150				27	02/25/2047	1.D FM
75157D-AC-8	RAMP 2007-RS2 A3		09/25/2021	MBS PAYDOWN		20,481	20,118	12,728	20,039		442		442		20,481				66	05/25/2037	1.D FM
76112B-2S-8	RAMP 2006-RS2 A3B		09/25/2021	MBS PAYDOWN		18,261	18,261	16,914	17,989		272		272		18,261				102	03/25/2036	1.D FM
762009-AR-9	RFMSI 2007-S6 1A16		09/01/2021	MBS PAYDOWN		13,673	14,046	11,016	13,700		(27)		(27)		13,673				562	06/25/2037	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
78443C-BH-6	SLMA 2004-A A3		09/15/2021	MBS PAYDOWN		35,262	35,262	32,992	34,902		360		360		35,262				154	06/15/2033	1.C FE
81375W-JT-4	SABR 2006-FR1 A2C		09/25/2021	MBS PAYDOWN		88,629	88,629	83,034	86,014		2,616		2,616		88,629				414	11/25/2035	1.D FM
83611M-NJ-3	SVHE 2006-2 M2		09/25/2021	MBS PAYDOWN		72,166	72,166	71,399	71,894		272		272		72,166				311	03/25/2036	1.D FM
83612J-AC-8	SVHE 2006-EQ1 A3		09/25/2021	MBS PAYDOWN		14,678	14,678	13,302	14,273		404		404		14,678				26	10/25/2036	1.D FM
83612Q-AC-2	SVHE 2007-NS1 A3		09/25/2021	MBS PAYDOWN		60,053	60,053	53,634	58,768		1,284		1,284		60,053				122	01/25/2037	1.D FM
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		09/01/2021	SINKING FUND PMT		19,963	19,963	19,967	19,963						19,963				999	01/01/2027	2.B
845743-BQ-5	SOUTHWESTERN PUBLIC SERV		09/28/2021	WELLS FARGO SECURITY		533,320	500,000	510,355			(87)		(87)		510,268		23,052	23,052	10,625	08/15/2046	1.G FE
86207#-AA-4	STONEHENGE CAP		09/01/2021	SINKING FUND PMT		9,961	9,961	9,961	9,961						9,961				554	03/01/2023	1.A FE
86358E-E6-9	SAIL 2006-2 A3		09/25/2021	MBS PAYDOWN		58,688	58,688	52,306	55,769		2,919		2,919		58,688				182	04/25/2036	1.D FM
86358E-RB-4	SAIL 2005-2 M2		09/25/2021	MBS PAYDOWN		17,650	17,650	16,696	17,413		237		237		17,650				95	03/25/2035	1.D FM
86358E-UW-4	SAIL 2005-HE1 M2		09/25/2021	MBS PAYDOWN		65,497	65,497	63,348	65,173		324		324		65,497				359	07/25/2035	1.D FM
86359D-UJ-4	LBSBC 2005-2A M3		09/25/2021	MBS PAYDOWN		52,041	49,472	51,611	52,041		430		430		52,041				264	09/25/2030	1.D FE
86359D-UL-9	LXS 2005-5N 1A1		09/25/2021	MBS PAYDOWN		8,911	8,911	7,797	8,533		378		378		8,911				23	11/25/2035	1.D FM
86359D-VD-6	SASC 2005-OPT1 A3		09/25/2021	MBS PAYDOWN		33,206	33,206	17,765	32,232		974		974		33,206				195	11/25/2035	1.D FM
87342R-AC-8	BELL 2016-1A A23		08/25/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				93	05/25/2046	2.B FE
88156Y-AA-0	TMTS 2006-11 A1		09/25/2021	MBS PAYDOWN		23,708	23,708	22,775	23,515		194		194		23,708				44	10/25/2037	1.D FM
92966*-AG-4	WABASH VALLEY PIIR ASSOC		07/30/2021	SINKING FUND PMT		7,222	7,222	7,222	7,222						7,222				333	01/31/2028	1.F
94985F-AA-6	WFALT 2007-PA2 1A1		09/01/2021	MBS PAYDOWN		8,459	8,781	7,442	8,334		125		125		8,459				343	06/25/2037	1.D FM
96042N-AN-7	WLAKE 2018-1A E		08/15/2021	MBS PAYDOWN		1,000,000	1,000,000	994,375	999,302		698		698		1,000,000				29,863	05/15/2023	1.A FE
96928*-FG-7	SEG US 95, LLC (WALGREENS)		09/15/2021	SINKING FUND PMT		19,654	19,654	19,654	19,654						19,654				624	09/15/2034	2.B
05587T-AA-4	BSVRT 2019-FL5 A	C	09/15/2021	MBS PAYDOWN		25,177	25,177	25,177	25,177						25,177				222	05/15/2029	1.A FE
37952U-AE-3	SEACO 2014-1A A2	C	09/17/2021	MBS PAYDOWN		25,000	25,000	23,434	24,719		281		281		25,000				515	07/17/2029	1.G FE
55379V-AA-6	M360 2019-QRE2 A	C	09/15/2021	MBS PAYDOWN		76,676	76,676	76,676	76,676						76,676				814	09/15/2034	1.A FE
92769X-AM-7	VIRGIN MEDIA SECURED FIN	C	07/23/2021	SECURITY CALLED at		515,644	500,000	505,625	502,840		(391)		(391)		502,449		(2,449)	(2,449)	40,928	08/15/2026	3.C FE
09284#-AY-3	VITOL FINANCE LIMITED	C	07/28/2021	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,400	07/28/2021	2.B
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,168,716	10,114,151	9,892,482	9,520,450		66,285		66,285		10,132,469		20,603	20,603	387,003	XXX	XXX
8399997. Total - Bonds - Part 4						16,683,854	16,629,289	16,365,998	16,001,476		100,396		100,396		16,647,607		20,603	20,603	766,960	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						16,683,854	16,629,289	16,365,998	16,001,476		100,396		100,396		16,647,607		20,603	20,603	766,960	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
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						16,683,854	XXX	16,365,998	16,001,476		100,396		100,396		16,647,607		20,603	20,603	766,960	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					2,190,657	1,329,397	4,108,915	XXX.
Federal Home Loan Bank of Pittsburgh					554,273	554,257	554,245	XXX.
JPMorgan Chase Bank					9,888,329	8,528,041	8,494,580	XXX.
KeyBank National Association					7,945,614	15,398,248	10,561,740	XXX.
The Northern Trust Company		0.000	365		2,452,283	1,773,907	370,828	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			15,102	15,102	15,102	XXX
0199999. Totals - Open Depositories	XXX	XXX	365		23,046,258	27,598,952	24,105,411	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	365		23,046,258	27,598,952	24,105,411	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	365		23,046,258	27,598,952	24,105,411	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]