



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Colonial Penn Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.colonialpenn.com

Statutory Statement Contact Shelly Ann Hitch 317-817-6485 (Name) (Area Code) (Telephone Number) Shelly.Hitch@CNOinc.com 317-817-2115 (E-mail Address) (FAX Number)

OFFICERS

President Scott Louis Goldberg Treasurer Thomas Bernard Kleye # 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 Thomas Bernard Kleye # John Robert Kline Paul Harrington McDonough Gregory Dean Turner Jeremy David Williams

State of Indiana County of Hamilton SS:

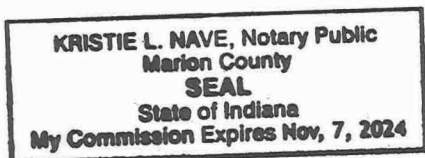
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

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

Subscribed and sworn to before me this 9th day of August, 2022

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

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



STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	690,321,578		690,321,578	714,559,955
2. Stocks:				
2.1 Preferred stocks	1,000,000		1,000,000	1,000,000
2.2 Common stocks	2,070,600		2,070,600	2,069,400
3. Mortgage loans on real estate:				
3.1 First liens	499,400		499,400	520,069
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	5,145,514		5,145,514	5,350,341
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$29,395,690), cash equivalents (\$8,873,696) and short-term investments (\$)	38,269,385		38,269,385	37,508,623
6. Contract loans (including \$ premium notes)	20,562,953	118,378	20,444,575	20,809,297
7. Derivatives				
8. Other invested assets	19,077,766		19,077,766	19,074,908
9. Receivables for securities	3,320,577		3,320,577	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	780,267,771	118,378	780,149,393	800,892,593
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	8,817,049		8,817,049	9,205,610
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,345,101	3,108	1,341,993	1,360,131
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	64,275,752		64,275,752	56,056,431
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	64,892		64,892	199,151
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,072,597		1,072,597	989,105
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	950,678		950,678	1,184,143
18.2 Net deferred tax asset	73,038,167	61,505,288	11,532,879	11,027,202
19. Guaranty funds receivable or on deposit	1,656,176		1,656,176	1,821,924
20. Electronic data processing equipment and software	3,354,456	3,354,456		
21. Furniture and equipment, including health care delivery assets (\$)	114,089	114,089		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	15,893,239		15,893,239	
24. Health care (\$) and other amounts receivable	30,002,110	29,975,681	26,429	31,920
25. Aggregate write-ins for other than invested assets	293,336		293,336	2,051,956
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	981,145,412	95,071,001	886,074,411	884,820,167
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	981,145,412	95,071,001	886,074,411	884,820,167
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Transferable state tax credits	293,336		293,336	2,051,956
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	293,336		293,336	2,051,956

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$627,366,747 less \$ included in Line 6.3 (including \$ Modco Reserve)	627,366,747	610,143,049
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	18,614,948	18,486,959
3. Liability for deposit-type contracts (including \$ Modco Reserve)	50,066,332	50,024,759
4. Contract claims:		
4.1 Life	16,519,658	21,484,035
4.2 Accident and health	9,273,178	10,474,614
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 1,131,764 accident and health premiums	4,711,892	5,423,642
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 175,271 assumed and \$ 7,493,611 ceded	7,668,881	9,673,873
9.4 Interest Maintenance Reserve	16,334,042	15,705,984
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ 760,850 and deposit-type contract funds \$	760,850	1,835,297
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	5,394,705	5,274,005
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,066,413	2,909,378
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	92,486	92,054
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	8,213,029	11,108,407
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	5,910,084	6,259,218
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,718,729	3,398,914
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,346,465	3,334,017
24.08 Derivatives		
24.09 Payable for securities	492,135	
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	19,105,117	24,650,094
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	797,655,693	800,278,299
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	797,655,693	800,278,299
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	160,000,000	160,000,000
33. Gross paid in and contributed surplus	368,327,065	335,327,065
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(442,408,347)	(413,285,197)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	85,918,718	82,041,868
38. Totals of Lines 29, 30 and 37	88,418,718	84,541,868
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	886,074,411	884,820,167
DETAILS OF WRITE-INS		
2501. Unclaimed funds	19,105,117	24,650,094
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	19,105,117	24,650,094
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	245,989,143	237,359,650	433,324,286
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	19,199,077	18,838,671	30,822,518
4. Amortization of Interest Maintenance Reserve (IMR)	495,821	430,566	864,891
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	34,383,083	40,671,981	82,929,205
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	115,404	89,402	102,659
9. Totals (Lines 1 to 8.3)	300,182,529	297,390,270	548,043,560
10. Death benefits	95,685,618	108,329,669	197,842,551
11. Matured endowments (excluding guaranteed annual pure endowments)	486,496	426,783	789,036
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	33,570,107	35,461,249	71,201,763
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	5,297,276	4,376,631	9,109,241
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	540,027	596,610	1,133,049
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	17,351,687	13,634,547	20,644,554
20. Totals (Lines 10 to 19)	152,931,211	162,825,489	300,720,193
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	24,008,935	20,232,486	43,606,154
22. Commissions and expense allowances on reinsurance assumed	516,931	521,705	1,047,627
23. General insurance expenses and fraternal expenses	116,851,007	109,280,071	217,549,166
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,727,312	11,932,617	23,737,107
25. Increase in loading on deferred and uncollected premiums	18,762,093	18,401,266	6,793,650
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	1,000		
28. Totals (Lines 20 to 27)	324,798,490	323,193,634	593,453,898
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(24,615,961)	(25,803,364)	(45,410,338)
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(24,615,961)	(25,803,364)	(45,410,338)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,659,298)	(3,722,614)	(4,404,395)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(18,956,663)	(22,080,750)	(41,005,943)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$1 (excluding taxes of \$559,398	3	(166,584)	(110,380)
35. Net income (Line 33 plus Line 34)	(18,956,661)	(22,247,334)	(41,116,323)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	84,541,868	105,522,579	105,522,579
37. Net income (Line 35)	(18,956,661)	(22,247,334)	(41,116,323)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$7,815	29,400	45,048	114,283
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,169,704	2,319,907	5,916,894
41. Change in nonadmitted assets	(12,714,728)	(5,287,011)	(11,273,848)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	349,134	90,790	378,283
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	33,000,000	20,000,000	25,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	3,876,850	(5,078,599)	(20,980,711)
55. Capital and surplus, as of statement date (Lines 36 + 54)	88,418,718	100,443,979	84,541,868
DETAILS OF WRITE-INS			
08.301. Gain from utilization of transferable state tax credits	114,754	88,782	101,429
08.302. Miscellaneous income	651	620	1,230
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	115,404	89,402	102,659
2701. Penalties from regulatory authorities	1,000		
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,000		
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	218,427,822	211,376,933	424,231,579
2. Net investment income	19,217,053	18,946,792	31,128,299
3. Miscellaneous income	34,414,995	40,859,720	83,208,583
4. Total (Lines 1 to 3)	272,059,871	271,183,445	538,568,461
5. Benefit and loss related payments	143,744,589	154,821,422	287,949,614
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	166,128,971	155,500,653	293,914,373
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$559,399 tax on capital gains (losses)	(5,333,364)	(7,477,313)	(4,389,143)
10. Total (Lines 5 through 9)	304,540,197	302,844,761	577,474,844
11. Net cash from operations (Line 4 minus Line 10)	(32,480,325)	(31,661,316)	(38,906,383)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	61,025,192	57,349,811	102,002,727
12.2 Stocks		100	356,620
12.3 Mortgage loans	20,669	19,464	39,521
12.4 Real estate			
12.5 Other invested assets	31,796	34,001	122,272
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,485	(5,591)	(9,192)
12.7 Miscellaneous proceeds		3,424,157	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	61,081,142	60,821,942	102,511,948
13. Cost of investments acquired (long-term only):			
13.1 Bonds	34,386,254	63,158,290	89,699,127
13.2 Stocks	1,200		
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	1,746	1,016,814	1,019,434
13.6 Miscellaneous applications	2,828,441		1,000,000
13.7 Total investments acquired (Lines 13.1 to 13.6)	37,217,641	64,175,104	91,718,561
14. Net increase (or decrease) in contract loans and premium notes	(355,283)	(845,359)	(1,086,402)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	24,218,784	(2,507,803)	11,879,788
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	18,250,000	20,000,000	25,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	41,573	(2,915)	(2,687)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(9,269,269)	20,711,433	7,370,443
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	9,022,304	40,708,517	32,367,756
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	760,762	6,539,399	5,341,162
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	37,508,623	32,167,461	32,167,461
19.2 End of period (Line 18 plus Line 19.1)	38,269,385	38,706,860	37,508,623

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	143,776,690	131,097,549	233,585,510
3. Ordinary individual annuities			
4. Credit life (group and individual)			
5. Group life insurance	52,048,889	53,761,733	96,833,370
6. Group annuities			
7. A & H - group	12,564	15,709	29,368
8. A & H - credit (group and individual)			
9. A & H - other	237,835,856	250,813,392	494,520,134
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	433,673,998	435,688,383	824,968,382
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	433,673,998	435,688,383	824,968,382
14. Deposit-type contracts	10,000,000		
15. Total (Lines 13 and 14)	443,673,998	435,688,383	824,968,382
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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35	Separate Accounts	7.9
36	Loss/Claim Adjustment Expenses	7.9

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (18,956,661)	\$ (41,116,323)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ (18,956,661)</u>	<u>\$ (41,116,323)</u>
SURPLUS					
(5) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 88,418,718	\$ 84,541,868
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	<u>\$ 88,418,718</u>	<u>\$ 84,541,868</u>

B. No significant changes

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

No other significant changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

NOTES TO FINANCIAL STATEMENTS

5. Investments

A.

No significant changes

B. - C.

None

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.
- (2) The Company did not record any other-than-temporary impairments (“OTTI”) during the six months ended June 30, 2022 under SSAP No. 43R – Revised, Loan-backed and Structured Securities (“SSAP 43R”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of June 30, 2022 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at June 30, 2022 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	4,332,227
2. 12 Months or Longer	\$	61,948

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

1. Less than 12 Months	\$	73,309,585
2. 12 Months or Longer	\$	991,586

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

E. - I.

None

J. - L.

No significant changes

M. - P.

None

Q.

No significant changes

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

The Company did not have a share in any cash pools as of June 30, 2022.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

A., B., & C.

On June 30, 2022, the Company accrued a contribution to its surplus from its parent and sole shareholder, Conseco Life Insurance Company of Texas ("Conseco Life of Texas"), of \$14,750,000. In accordance with SSAP No. 72 - Surplus and Quasi-Reorganizations, the Company reported the amount receivable from parent as an admitted asset at June 30, 2022, after approval by the Pennsylvania Insurance Department and receipt of the contribution on July 7, 2022 in cash.

On March 31, 2022, the Company received a surplus contribution of \$18,250,000 in cash from Conseco Life 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 June 30, 2022 are as follows:

	Total	General Account	Separate Account
2022			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	70,600	70,600	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	<u>\$ 2,070,600</u>	<u>\$ 2,070,600</u>	<u>\$ —</u>
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXX	XXXXXXX
	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

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

Membership Stock eligibility for redemption as of June 30, 2022 is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Eligible for Redemption			
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	70,600	70,600	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - June 30, 2022	\$ 63,533,319	\$ 62,599,689	\$ 50,000,000
Collateral Pledged - General Account - December 31, 2021	61,979,649	50,772,278	50,000,000
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	\$ 64,193,681	\$ 62,609,909	\$ 50,000,000
Maximum Collateral Pledged - General Account - Prior Year	66,293,383	54,799,895	50,000,000

(4) Borrowing from FHLB

The amounts borrowed as of June 30, 2022 are as follows:

<u>2022</u>	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,066,332
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,066,332</u>
<u>2021</u>	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	50,000,000	50,000,000	—	50,024,759
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,024,759</u>

The maximum amounts borrowed in 2022 are as follows:

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

The FHLB prepayment obligations as of June 30, 2022 are as follows:

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

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

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

A. - J.

No significant changes

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

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest and/or Principal
0601	10/31/2006	Variable (a)	\$160,000,000	Y	\$160,000,000	\$160,000,000	\$ 5,309,893
Total	XXX	XXX	\$160,000,000	XXX	\$160,000,000	\$160,000,000	\$ 5,309,893

(a) Generally the Three-Month LIBOR Rate + 4.0% (4.97% as of June 30, 2022)

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

No other significant changes

L., M. None

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

None

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

A. None

B. None

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

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at June 30, 2022.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Common stock					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ 2,070,600	\$ —	\$ —	\$ 2,070,600
Cash equivalents					
Exempt money market mutual funds	17,345	—	—	—	17,345
All other money market mutual funds	8,856,351	—	—	—	8,856,351
Total Assets at fair value/NAV	\$ 8,873,696	\$ 2,070,600	\$ —	\$ —	\$10,944,296
Total Liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

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

	Balance at 3/31/2022	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 6/30/2022
Common stock (Industrial and miscellaneous - unaffiliated)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

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

Valuation Hierarchy

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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

As of June 30, 2022, the reported fair value of the Company’s investment in Level 2 common stock was comprised of \$2,070,600 of FHLBP common stock. The stock may only be issued, redeemed and repurchased by the FHLBP at a price equal to its par value.

As of June 30, 2022, the reported fair value of the Company’s investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

(5) None

B. - C.

As of June 30, 2022, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	\$ 653,817,497	\$ 690,321,577	\$ —	\$ 646,429,071	\$ 7,388,426	\$ —
Preferred stock	984,400	1,000,000	—	984,400	—	—
Common stock	2,070,600	2,070,600	—	2,070,600	—	—
Mortgage loans	545,948	499,400	—	—	545,948	—
Cash	29,395,690	29,395,690	29,395,690	—	—	—
Cash equivalents	8,873,695	8,873,695	8,873,695	—	—	—
Surplus debentures	14,467,364	17,364,859	—	14,467,364	—	—
Contract loans	20,562,953	20,444,575	—	—	20,562,953	—
Total Assets	<u>\$ 730,718,147</u>	<u>\$ 769,970,396</u>	<u>\$ 38,269,385</u>	<u>\$ 663,951,435</u>	<u>\$ 28,497,327</u>	<u>\$ —</u>
FHLBP advances	<u>\$ 50,457,753</u>	<u>\$ 50,066,332</u>	<u>\$ —</u>	<u>\$ 50,457,753</u>	<u>\$ —</u>	<u>\$ —</u>
Total Liabilities	<u>\$ 50,457,753</u>	<u>\$ 50,066,332</u>	<u>\$ —</u>	<u>\$ 50,457,753</u>	<u>\$ —</u>	<u>\$ —</u>

D - E.

None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, August 11, 2022.

On June 30, 2022, the Company accrued a \$14,750,000 contribution to its surplus from Conseco Life of Texas which was received in cash on July 7, 2022. See Note 10 for additional information.

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

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 were \$10,918,913. As of June 30, 2022, \$8,477,097 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,241,306 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$1,200,510 favorable prior year development from December 31, 2021 to June 30, 2022. This development was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

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

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTES TO FINANCIAL STATEMENTS

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

No significant changes

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [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 [X] No []
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
DirectPath, LLC changed its name to Optavise, LLC effective April 25, 2022.
- 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?

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 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

Yes [] No [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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Bankers Life Advisory Services, Inc.	Chicago, IL				YES
Bankers Life Securities, Inc.	Chicago, IL				YES

GENERAL INTERROGATORIES

- 9.1

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

Yes ☒ No ☐
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

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

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$.....14,750,000

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 ☒
- 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:

\$.....1,235,639
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 ☒ 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 ☒
- 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 ☒
16.

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

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

\$
- 16.2

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

\$
- 16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

499,400

1.14

Total Mortgages in Good Standing

\$

499,400

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)

\$

499,400

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

67.984

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

18.153

%

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 JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				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	4,403,119		1,506,459		5,909,578	
2.	Alaska	AK	L	182,557		24,310		206,867	
3.	Arizona	AZ	L	2,724,061		2,878,585		5,602,646	
4.	Arkansas	AR	L	2,019,490		1,061,625		3,081,114	
5.	California	CA	L	13,453,466		9,718,191		23,171,657	
6.	Colorado	CO	L	1,743,291		4,515,321		6,258,612	
7.	Connecticut	CT	L	2,030,401		533,768		2,564,169	
8.	Delaware	DE	L	1,087,511		1,089,601		2,177,112	
9.	District of Columbia	DC	L	1,097,488		239,041		1,336,528	
10.	Florida	FL	L	9,867,125		52,896,533		62,763,658	
11.	Georgia	GA	L	8,527,608		4,800,480		13,328,087	
12.	Hawaii	HI	L	408,800		77,450		486,250	
13.	Idaho	ID	L	462,895		1,617,028		2,079,923	
14.	Illinois	IL	L	8,564,320		3,189,700		11,754,020	
15.	Indiana	IN	L	3,988,309		10,176,610		14,164,919	
16.	Iowa	IA	L	1,055,653		2,718,217		3,773,870	
17.	Kansas	KS	L	1,285,576		3,344,883		4,630,459	
18.	Kentucky	KY	L	2,847,661		2,686,835		5,534,496	
19.	Louisiana	LA	L	3,887,039		1,119,450		5,006,489	
20.	Maine	ME	L	505,223		574,344		1,079,567	
21.	Maryland	MD	L	6,135,473		7,789,751		13,925,224	
22.	Massachusetts	MA	L	2,748,525		306,900		3,055,425	
23.	Michigan	MI	L	6,132,505		8,988,736		15,121,240	
24.	Minnesota	MN	L	1,480,515		2,502,234		3,982,749	
25.	Mississippi	MS	L	2,617,634		1,043,018		3,660,652	
26.	Missouri	MO	L	3,074,712		5,082,087		8,156,799	
27.	Montana	MT	L	653,414		1,481,648		2,135,062	
28.	Nebraska	NE	L	701,407		792,987		1,494,394	
29.	Nevada	NV	L	1,441,249		749,056		2,190,305	
30.	New Hampshire	NH	L	525,600		5,588,653		6,114,253	
31.	New Jersey	NJ	L	7,506,229		15,744,641		23,250,870	
32.	New Mexico	NM	L	1,211,301		376,570		1,587,871	
33.	New York	NY	N	294,018		469,000		763,018	
34.	North Carolina	NC	L	7,490,889		8,810,628		16,301,517	
35.	North Dakota	ND	L	233,658		122,404		356,062	
36.	Ohio	OH	L	7,624,631		6,027,534		13,652,165	
37.	Oklahoma	OK	L	1,835,217		2,373,161		4,208,379	
38.	Oregon	OR	L	1,219,313		1,877,139		3,096,452	
39.	Pennsylvania	PA	L	11,486,331		18,658,817		30,145,148	10,000,000
40.	Rhode Island	RI	L	563,923		1,807,073		2,370,996	
41.	South Carolina	SC	L	4,130,322		3,638,224		7,768,546	
42.	South Dakota	SD	L	263,425		323,404		586,829	
43.	Tennessee	TN	L	4,650,969		4,504,825		9,155,794	
44.	Texas	TX	L	12,219,913		13,068,540		25,288,453	
45.	Utah	UT	L	504,265		416,655		920,919	
46.	Vermont	VT	L	322,693		2,141,490		2,464,183	
47.	Virginia	VA	L	6,011,112		5,084,612		11,095,724	
48.	Washington	WA	L	1,462,414		3,765,028		5,227,442	
49.	West Virginia	WV	L	1,691,008		2,233,408		3,924,415	
50.	Wisconsin	WI	L	2,288,743		2,463,846		4,752,588	
51.	Wyoming	WY	L	238,319		251,656		489,975	
52.	American Samoa	AS	N	2,287				2,287	
53.	Guam	GU	N	1,063		1,430		2,493	
54.	Puerto Rico	PR	L	10,806		5,460		16,266	
55.	U.S. Virgin Islands	VI	L	236,675		396		237,070	
56.	Northern Mariana Islands	MP	N	191				191	
57.	Canada	CAN	N						
58.	Aggregate Other Aliens	OT	XXX	14,358		(2,976)		11,382	
59.	Subtotal		XXX	169,166,695		233,256,467		402,423,162	10,000,000
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	3,371		732		4,103	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	169,170,065		233,257,199		402,427,265	10,000,000
96.	Plus Reinsurance Assumed		XXX	432,596		39,772		472,368	
97.	Totals (All Business)		XXX	169,602,662		233,296,971		402,899,633	10,000,000
98.	Less Reinsurance Ceded		XXX	(433,713)		184,905,523		184,471,810	
99.	Totals (All Business) less Reinsurance Ceded		XXX	170,036,375		48,391,448		218,427,822	10,000,000
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien		XXX	14,358		(2,976)		11,382	
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	14,358		(2,976)		11,382	
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

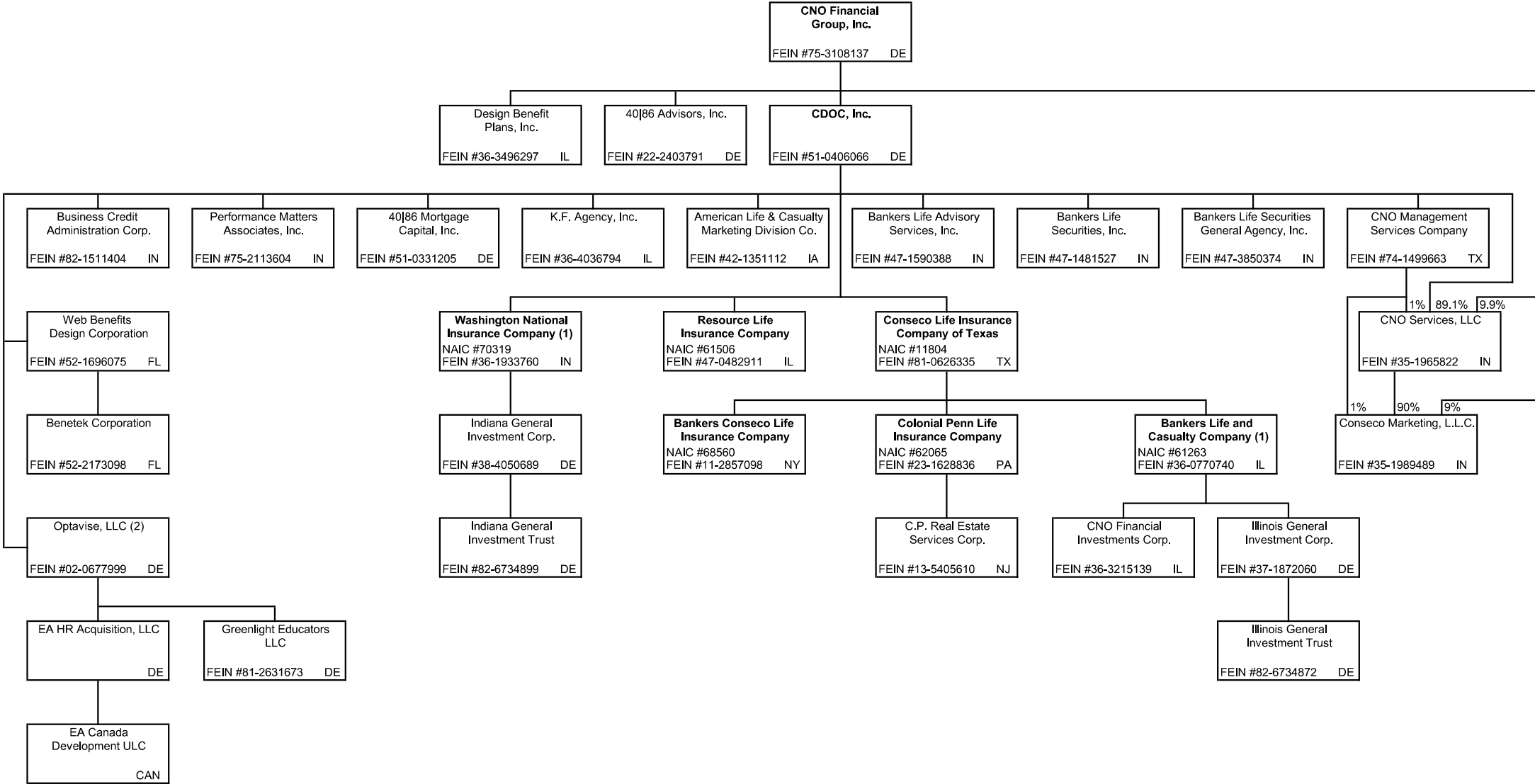
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

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

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

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

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



NOTES:
All subsidiaries are 100% owned unless otherwise indicated.
Names of insurance companies and their parent companies are in bold letters.
(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%
(2) Formerly known as DirectPath, LLC prior to its name change in April 2022.

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

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

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

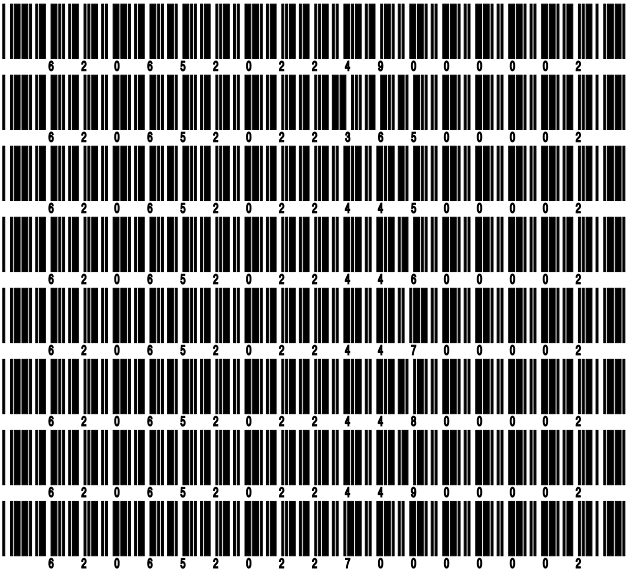
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,350,341	5,922,101
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	204,827	571,759
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,145,514	5,350,341
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	5,145,514	5,350,341

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	520,070	559,591
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	20,669	39,521
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	499,401	520,070
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	499,401	520,070
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	499,401	520,070

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,074,983	18,063,301
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		996,520
2.2 Additional investment made after acquisition	1,746	22,914
3. Capitalized deferred interest and other		
4. Accrual of discount	133	207
5. Unrealized valuation increase (decrease)	37,216	122,703
6. Total gain (loss) on disposals	3	356
7. Deduct amounts received on disposals	31,796	122,272
8. Deduct amortization of premium and depreciation	4,519	8,748
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,077,766	19,074,983
12. Deduct total nonadmitted amounts		75
13. Statement value at end of current period (Line 11 minus Line 12)	19,077,766	19,074,908

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	717,629,352	728,272,426
2. Cost of bonds and stocks acquired	34,387,454	89,699,128
3. Accrual of discount	945,652	1,457,469
4. Unrealized valuation increase (decrease)		21,959
5. Total gain (loss) on disposals	1,679,792	1,124,018
6. Deduct consideration for bonds and stocks disposed of	61,942,153	102,555,625
7. Deduct amortization of premium	224,885	570,643
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		15,657
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	916,961	196,277
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	693,392,173	717,629,352
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	693,392,173	717,629,352

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	419,581,410	9,969,862	10,209,454	4,028,137	419,581,410	423,369,955		421,323,300
2. NAIC 2 (a)	264,819,561	4,184,750	16,589,108	(2,526,637)	264,819,561	249,888,566		274,103,137
3. NAIC 3 (a)	15,684,646		90,936	(1,035,228)	15,684,646	14,558,482		16,629,148
4. NAIC 4 (a)	1,517,442			(702)	1,517,442	1,516,740		1,518,142
5. NAIC 5 (a)	986,497			1,338	986,497	987,835		986,230
6. NAIC 6 (a)								
7. Total Bonds	702,589,556	14,154,612	26,889,498	466,908	702,589,556	690,321,578		714,559,957
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,000,000				1,000,000	1,000,000		1,000,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,000,000				1,000,000	1,000,000		1,000,000
15. Total Bonds and Preferred Stock	703,589,556	14,154,612	26,889,498	466,908	703,589,556	691,321,578		715,559,957

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,916,579	10,920,055
2. Cost of cash equivalents acquired	183,183,361	392,987,746
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	3,485	(9,192)
6. Deduct consideration received on disposals	185,229,730	392,982,030
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,873,695	10,916,579
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,873,695	10,916,579

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

[illegible]

STATEMENT AS OF JUNE 30, 2022 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

1	2	Location		5	6	7	8	9	10	11	12	13	
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
		City	State										
				NONE									
5099999 - Totals												XXX	

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	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	Liquidating Distribution	01/16/2007	06/30/2022	75							75	78		3	3	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							75							75	78		3	3	
4899999. Total - Unaffiliated							75							75	78		3	3	
4999999. Total - Affiliated																			
5099999 - Totals							75							75	78		3	3	

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-EF-4	US TREASURY N/B		.04/28/2022	DEUTSCHE BANK		78,644	80,000	158	1.A
0109999999	Subtotal - Bonds - U.S. Governments					78,644	80,000	158	XXX
03027X-BW-9	AMERICAN TOWER CORP		.04/14/2022	GOLDMAN SACHS & CO		965,440	1,000,000	2,025	2.C FE
059490-AY-1	BAFC 2006-2 2A17		.06/09/2022	CAPITALIZED INTEREST			12		1.D FM
14040H-CT-0	CAPITAL ONE FINANCIAL CO		.05/05/2022	MORGAN STANLEY & CO		500,000	500,000		2.A FE
44644M-AE-1	HUNTINGTON NATIONAL BANK		.05/06/2022	BOFA SECURITIES INC		750,000	750,000		1.G FE
52608J-AA-3	LFT 2022-1A A		.06/22/2022	CITIGROUP GLOBAL		999,700	1,000,000		1.A FE
571903-BH-5	MARRIOTT INTERNATIONAL		.06/15/2022	MORGAN STANLEY & CO		778,950	1,000,000	4,736	2.C FE
60871R-AD-2	MOLSON COORS BEVERAGE		.06/16/2022	HSBC SECURITIES INC		908,170	1,000,000	6,944	2.C FE
680033-AC-1	OLD NATL BANCORP		.06/23/2022	PIPER SANDLER & CO		983,900	1,000,000	15,125	1.G FE
70450Y-AN-3	PAYPAL HOLDINGS INC		.05/16/2022	MORGAN STANLEY & CO		996,500	1,000,000		1.G FE
92538U-AC-5	VERUS 2022-3 A3		.03/30/2022	BARCLAYS CAPITAL		(18,966)	(19,273)		1.D Z
92539A-AA-2	VERUS 2022-6 A1		.06/21/2022	CREDIT SUISSE		990,764	1,000,000	3,683	1.D Z
13607H-RS-3	CANADIAN IMPERIAL BANK		.06/16/2022	CITIGROUP GLOBAL		888,340	1,000,000	7,400	1.F FE
89115A-2E-1	TORONTO-DOMINION BANK		.06/16/2022	MORGAN STANLEY & CO		958,760	1,000,000	1,609	1.E FE
03880K-AA-2	ARCLO 2021-FL3 A	C.	.06/14/2022	BOFA SECURITIES INC		1,926,250	2,000,000	133	1.D Z
05523R-AC-1	BAE SYSTEMS PLC	C.	.06/15/2022	CITIGROUP GLOBAL		1,032,190	1,000,000	10,633	2.B FE
12661P-AE-9	CSL FINANCE PLC	C.	.06/16/2022	JEFFERIES LLC		925,970	1,000,000	7,125	1.G FE
66860P-AA-2	WOODS 2018-17A A	C.	.06/29/2022	RBC CAPITAL MARKETS		490,000	500,000	2,135	1.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					14,075,968	14,730,739	61,548	XXX
2509999997	Total - Bonds - Part 3					14,154,612	14,810,739	61,706	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					14,154,612	14,810,739	61,706	XXX
4509999997	Total - Preferred Stocks - Part 3						XXX		XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks						XXX		XXX
31338@-11-4	FED HOME LOAN BANK OF PITTSBURGH		.04/05/2022	FEDERAL HOME LOAN BANK	12,000	1,200			
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,200	XXX		XXX
5989999997	Total - Common Stocks - Part 3					1,200	XXX		XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					1,200	XXX		XXX
5999999999	Total - Preferred and Common Stocks					1,200	XXX		XXX
6009999999	Totals					14,155,812	XXX	61,706	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
912828-X4-7	US TREASURY N/B		04/30/2022	VARIOUS		175,000	175,000	175,421	175,029		(29)		(29)		175,000				1,641	04/30/2022	1.A
0109999999 Subtotal - Bonds - U.S. Governments						175,000	175,000	175,421	175,029		(29)		(29)		175,000				1,641	XXX	XXX
31287U-C6-7	FG C68193		06/01/2022	MBS PAYDOWN		.43	.43	.42	.43						.43				.1	06/01/2032	1.A
31292G-K4-7	FG C00315		06/01/2022	MBS PAYDOWN		.413	.413	.409	.412		.1		.1		.413				.11	04/01/2024	1.A
31292H-Q3-1	FG C01374		06/01/2022	MBS PAYDOWN		.212	.212	.214	.212						.212				.5	06/01/2032	1.A
31293T-GN-1	FG C29205		06/01/2022	MBS PAYDOWN		.832	.832	.824	.832						.832				.21	07/01/2029	1.A
31398K-VF-4	FHR 3600 BJ		06/01/2022	MBS PAYDOWN		1,108	1,108	1,069	1,105		.3		.3		1,108				.18	11/15/2039	1.A
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		05/09/2022	SINKING FUND PMT		12,258	12,258	12,258	12,258						12,258				.234	11/09/2032	1.F
0909999999 Subtotal - Bonds - U.S. Special Revenues						14,866	14,866	14,816	14,862		4		4		14,866				290	XXX	XXX
00075Q-AS-1	ABFC 2006-0PT1 A3C1		06/25/2022	MBS PAYDOWN		23,141	23,141	21,413	22,720		.421		.421		23,141				.70	09/25/2036	1.A FM
00287Y-AW-9	ABBYIE INC		05/06/2022	GOLDMAN SACHS & CO		1,836,960	2,000,000	1,891,860	1,900,210		.778		.778		1,900,987		(64,027)	(64,027)	.43,264	05/14/2046	2.B FE
02149C-AD-3	CWALT 2006-41CB 1A4		06/01/2022	MBS PAYDOWN		2,736	2,622	1,705	2,711		.24		.24		2,736				.62	01/25/2037	1.D FM
026874-DB-0	AMERICAN INTL GROUP		04/27/2022	WELLS FARGO SECURITY		479,160	500,000	457,465	458,778		.167		.167		458,945		20,215	20,215	.17,196	01/15/2055	2.B FE
026874-DF-1	AMERICAN INTL GROUP		04/29/2022	JANE ST EXECUTION		1,004,760	1,000,000	1,014,320	1,013,556		(112)		(112)		1,013,445		(8,685)	(8,685)	.38,933	07/10/2045	2.B FE
026930-AA-5	AHMA 2007-2 A1		06/25/2022	MBS PAYDOWN		22,867	22,867	18,693	22,460		.406		.406		22,867				.40	03/25/2047	1.D FM
026936-AA-2	AHMA 2007-5 A1		06/25/2022	MBS PAYDOWN		5,798	5,750	4,144	5,721		.77		.77		5,798				.17	06/25/2047	1.D FM
03072S-WQ-4	AMS! 2004-R11 M1		06/25/2022	MBS PAYDOWN		16,349	16,349	15,282	16,152		.198		.198		16,349				.87	11/25/2034	1.A FM
04544N-AD-6	ABSHE 2006-HE6 A4		05/25/2022	MBS PAYDOWN		9,161	9,161	8,277	8,978		.184		.184		9,161				.14	11/25/2036	1.A FM
04544Q-AD-9	ABSHE 2006-HE7 A4		06/25/2022	MBS PAYDOWN		14,173	14,173	9,407	13,919		.254		.254		14,173				.24	11/25/2036	1.D FM
056057-AA-0	BX 2018-B10A A		05/15/2022	MBS PAYDOWN		908,798	908,798	895,734	906,359		2,440		2,440		908,798				3,592	03/15/2037	1.A
05946X-WF-6	BAFC 2005-3 1A23		06/01/2022	MBS PAYDOWN		1,244	1,244	1,209	1,243		.1		.1		1,244				.29	06/25/2035	1.A FM
05949Q-AY-1	BAFC 2006-2 2A17		06/01/2022	MBS PAYDOWN		.775	.796	.779	.775		.6		.6		.775				.20	03/25/2036	1.D FM
05950F-AE-5	BAFC 2006-4 A5		06/01/2022	MBS PAYDOWN		4,139	5,436	4,841	4,153		(13)		(13)		4,139				125	07/25/2036	3.B FM
06051G-BU-2	BAFC 2004-2 3A1		06/01/2022	MBS PAYDOWN		2,988	2,988	2,965	2,987		.2		.2		2,988				.68	09/20/2034	1.A FM
073879-J7-4	BSABS 2005-HE8 M2		04/28/2022	MBS PAYDOWN		5,481	5,481	5,183	5,337		.143		.143		5,481				.22	08/25/2035	1.A FM
12505#-AA-9	COHM PROPERTY HOLDINGS LP		06/17/2022	SINKING FUND PMT		86,796	86,796	86,796	86,796						86,796				2,838	12/31/2031	3.B PL
12540#-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		06/10/2022	SINKING FUND PMT		4,976	4,976	4,976	4,976						4,976				.97	07/10/2040	2.A
12544A-AS-4	CIHL 2006-20 1A17		05/01/2022	MBS PAYDOWN		2,398	2,432	1,935	2,392		.6		.6		2,398				.55	02/25/2037	1.D FM
12544D-AX-7	CIHL 2007-14 A22		06/01/2022	MBS PAYDOWN		2,273	2,279	2,093	2,283		(10)		(10)		2,273				.64	09/25/2037	1.D FM
12594X-AM-6	CSMC 2017-HL1 A12		06/01/2022	MBS PAYDOWN		37,710	37,710	37,801	37,710						37,710				563	06/25/2047	1.A
126670-LQ-9	CIVL 2005-14 M2		06/25/2022	MBS PAYDOWN		137,365	137,365	109,978	130,763		6,602		6,602		137,365				.577	04/25/2036	1.A FM
12667G-TS-2	CWALT 2005-26CB A6		06/01/2022	MBS PAYDOWN		9,333	9,329	7,895	9,246		.87		.87		9,333				.202	07/25/2035	1.D FM
14855J-AB-1	CLAST 2016-1 A		06/15/2022	MBS PAYDOWN		14,077	14,077	14,073	14,064		.13		.13		14,077				.237	08/15/2041	1.G FE
149123-CE-9	CATERPILLAR INC		04/29/2022	JANE ST EXECUTION		1,067,680	1,000,000	1,159,365	1,157,869		(551)		(551)		1,157,319		(89,639)	(89,639)	22,035	05/15/2064	1.F FE
16163Y-AE-4	CHASE 2016-SH1 M4		06/01/2022	MBS PAYDOWN		29,243	29,243	26,752	29,299		(55)		(55)		29,243				.557	04/25/2045	1.A
170255-AN-3	CIHL 2007-1 A4		06/01/2022	MBS PAYDOWN		6,150	5,473	4,570	6,133		.18		.18		6,150				.138	03/25/2037	1.D FM
17186#-AA-4	CIMARRON CTR LLC (WALMART)		06/01/2022	SINKING FUND PMT		20,709	20,709	20,709	20,709						20,709				.630	08/01/2027	1.C
173103-AD-4	CMS! 2007-6 1A4		06/01/2022	MBS PAYDOWN		7,228	7,613	6,179	7,189		.39		.39		7,228				.158	07/25/2037	1.D FM
19421U-AA-2	CASL 2019-A A1		06/25/2022	MBS PAYDOWN		43,472	43,472	43,262	43,342		.131		.131		43,472				.299	12/28/2048	1.A FE
20030N-ON-9	COMCAST CORP		05/06/2022	GOLDMAN SACHS & CO		1,022,240	1,000,000	994,090	994,292		.20		.20		994,312		27,928	27,928	28,050	10/15/2058	1.G FE
20267T-AB-8	CSLT 2016-A A2		06/25/2022	MBS PAYDOWN		12,343	12,343	12,343	12,343						12,343				.135	05/25/2040	1.A FE
20267T-AC-6	CSLT 2016-A B		06/25/2022	MBS PAYDOWN		3,902	3,902	3,764	3,874		.27		.27		3,902				.69	05/25/2040	1.B FE
225458-SR-5	CSFB 2005-9 2A1		06/01/2022	MBS PAYDOWN		2,646	2,646	2,516	2,655		(9)		(9)		2,646				.72	10/25/2035	1.D FM
22964#-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		06/15/2022	SINKING FUND PMT		5,171	5,171	5,171	5,171						5,171				.110	08/15/2034	1.G
232434-AE-0	CWALT 2006-OCB 2A3		06/25/2022	MBS PAYDOWN		11,958	11,659	6,874	11,717		.241		.241		11,958				.40	11/25/2036	1.D FM
23243A-AB-2	CWALT 2006-0A12 A1B		06/20/2022	MBS PAYDOWN		36,997	39,730	28,854	35,613		1,384		1,384		36,997				.96	09/20/2046	1.D FM
23342W-AJ-7	DTAOT 2018-1A E		04/15/2022	MBS PAYDOWN		753,393	753,393	753,288	753,881		(488)		(488)		753,393				.13,611	03/17/2025	1.A FE
25150Q-AA-5	DBALT 2006-0A1 A1		06/25/2022	MBS PAYDOWN		22,683	18,373	22,298	22,683						22,683				.57	02/25/2047	1.D FM
25151R-AF-1	DBALT 2007-AR1 A4		06/25/2022	MBS PAYDOWN		25,757	25,238	20,135	21,917		3,841		3,841		25,757				.63	01/25/2047	1.A FM
25654#-AB-8	DODGER TICKETS LLC		03/31/2022	MBS PAYDOWN		43,696	43,696	43,696	43,696						43,696				2,652	03/31/2032	1.G PL
26208L-AC-2	HONK 2018-1A A2		04/20/2022	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				.59	04/20/2048	2.C FE
26831#-AA-6	EDF DANVERS 11 (KOHLS)		06/01/2022	SINKING FUND PMT		29,827	29,827	29,829	29,827						29,827				.900	10/01/2027	2.C
30711X-AF-1	CAS 2014-CO2 1M2		06/25/2022	MBS PAYDOWN		22,691	22,691	22,918	22,705		(14)		(14)		22,691				.272	05/25/2024	1.D
30711X-DS-0	CAS 2016-CO6 1M2		06/25/2022	MBS PAYDOWN		70,897	70,897	74,830	71,076		(179)		(179)		70,897				1,333	04/25/2029	1.D

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
30711X-J7-0	CAS 2018-C03 1M2		06/25/2022	MBS PAYDOWN		40,858	40,858	41,013	40,845		13		13		40,858				419	10/25/2030	1.D
32027N-VE-8	FFML 2005-FFH3 M3		06/25/2022	MBS PAYDOWN		33,629	33,629	30,834	32,990		639		639		33,629				169	09/25/2035	1.A FM
337358-BD-6	WACHOVIA CORP		06/10/2022	WELLS FARGO SECURITY		564,405	500,000	556,135	537,429		(821)		(821)		536,609		27,796	27,796	21,742	10/15/2035	2.B FE
33852H-BG-6	FSMT 2021-8INV B3		06/01/2022	MBS PAYDOWN		4,591	4,591	4,822	4,596		(5)		(5)		4,591				68	09/25/2051	1.A
362334-MH-4	GSAA 2006-6 AF6		06/01/2022	MBS PAYDOWN		7,983	7,983	4,800	7,950		33		33		7,983				47	03/25/2036	1.D FM
362341-ST-7	GSAA 2005-12 AF5		06/01/2022	MBS PAYDOWN		9,183	9,183	8,224	9,188		(5)		(5)		9,183				168	09/25/2035	1.D FM
36261M-AY-5	GSMS 2012-PJ1 B3		06/01/2022	MBS PAYDOWN		6,323	6,323	6,196	6,322		2		2		6,323				73	06/25/2051	1.D
36262J-BJ-3	GSMS 2021-GR2 B3		06/01/2022	MBS PAYDOWN		5,005	5,005	5,206	5,009		(5)		(5)		5,005				71	02/25/2052	1.A
370334-OH-5	GENERAL MILLS INC		05/06/2022	MARKETAXESS CORP		958,780	1,000,000	976,510	979,378		302		302		979,679		(20,899)	(20,899)	25,531	04/17/2038	2.B FE
370334-CJ-1	GENERAL MILLS INC		05/06/2022	JANE ST EXECUTION		983,480	1,000,000	974,710	976,246		161		161		976,407		7,073	7,073	26,372	04/17/2048	2.B FE
375558-AS-2	GILEAD SCIENCES INC		05/06/2022	CITIGROUP GLOBAL		1,078,220	1,000,000	1,054,710	1,044,602		(476)		(476)		1,044,126		34,094	34,094	24,797	12/01/2041	2.A FE
39539L-AH-4	GPWF 2007-AR2 2A1		06/25/2022	MBS PAYDOWN		6,255	6,255	5,039	6,127		129		129		6,255				19	05/25/2037	1.A FM
40403H-EQ-7	HASC 2006-NC1 1A		06/25/2022	MBS PAYDOWN		3,192	3,192	3,049	3,110		83		83		3,192				10	11/25/2035	1.A FM
41165A-AB-8	HVMTL 2007-5 A1A		06/19/2022	MBS PAYDOWN		19,361	19,361	17,455	19,154		207		207		19,361				35	09/19/2037	1.A FM
444859-BB-7	HUMANA INC		04/26/2022	CITIGROUP GLOBAL		597,528	600,000	599,459	599,549		4		4		599,553		(2,025)	(2,025)	11,331	12/01/2042	2.C FE
45254N-JH-8	IMM 2004-6 2A		06/01/2022	MBS PAYDOWN		28,040	28,040	26,638	27,735		305		305		28,040				508	10/25/2034	1.A FM
45254N-KR-7	IMM 2004-8 2A1		06/25/2022	MBS PAYDOWN		55,699	55,699	54,585	55,388		311		311		55,699				272	10/25/2034	1.A FM
456866-AL-6	TRANE TECHNOLOGIES CO LL		06/01/2022	SINKING FUND PMT		52,000	52,000	58,788	52,057		(57)		(57)		52,000				1,872	06/01/2025	2.B FE
46187X-AC-9	IHSFR 2018-SFR4 B		05/24/2022	BARCLAYS CAPITAL		491,149	499,977	499,977	499,977						499,977		(8,828)	(8,828)	3,459	01/17/2038	1.A FE
46617F-AC-8	HENDR 2013-1A B		06/15/2022	MBS PAYDOWN		17,758	17,758	17,744	17,722		36		36		17,758				366	04/15/2069	2.A FE
46644Y-BB-5	JPMBB 2015-C31 C		04/20/2022	MORGAN STANLEY & CO		961,250	1,000,000	951,020	975,061		7,134		7,134		982,195		(20,945)	(20,945)	18,313	08/01/2048	2.B
46652F-CA-6	JPMIT 2020-4 B3		06/01/2022	MBS PAYDOWN		5,406	5,406	5,310	5,421		(16)		(16)		5,406				83	11/25/2050	1.A
47760Q-AB-9	JIMMY 2017-1A A211		04/30/2022	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				61	07/30/2047	2.B FE
487836-BQ-0	KELLOGG CO		05/06/2022	MORGAN STANLEY & CO		937,710	1,000,000	937,480	941,711		451		451		942,162		(4,452)	(4,452)	27,250	04/01/2046	2.B FE
525221-EE-3	LXS 2005-8 2A4A		06/01/2022	MBS PAYDOWN		858	858	730	780		77		77		858				18	12/25/2035	1.A FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		05/01/2022	VARIOUS		17,572	17,572	17,169	17,547		25		25		17,572				436	05/01/2022	2.B
542514-DB-7	LBMLT 2002-5 M1		06/25/2022	MBS PAYDOWN		36,439	36,439	34,251	35,575		864		864		36,439				262	11/25/2032	1.A FM
57643A-AA-8	MASD 2006-2 A		06/25/2022	MBS PAYDOWN		16,424	16,424	15,592	16,065		359		359		16,424				64	02/25/2036	1.A FM
58013M-FH-2	MCDONALD S CORP		05/06/2022	JEFFERIES LLC		1,395,450	1,500,000	1,354,215	1,358,531		903		903		1,359,434		36,016	36,016	45,983	09/01/2048	2.A FE
61746W-A7-5	MSDNC 2003-NC2 M1		06/25/2022	MBS PAYDOWN		6,183	6,183	5,897	6,036		147		147		6,183				45	02/25/2033	1.A FM
61746W-YU-8	MSDNC 2003-NC1 M1		06/25/2022	MBS PAYDOWN		21,456	21,456	20,725	21,087		369		369		21,456				191	11/25/2032	1.A FM
61748H-KA-8	MSM 2005-4 3A1		06/01/2022	MBS PAYDOWN		4,380	4,380	3,877	4,323		57		57		4,380				77	08/25/2035	1.D FM
63615#-AD-3	THE NATL FOOTBALL LEAGUE		04/15/2022	SINKING FUND PMT		23,802	23,802	23,802	23,802						23,802				666	03/31/2024	1.E FE
64828M-BK-2	NRZT 2017-3A B3		06/01/2022	MBS PAYDOWN		13,057	13,057	13,698	13,099		(42)		(42)		13,057				285	04/25/2057	1.A
65536H-AG-3	NHEL1 2005-FM1 M2		06/25/2022	MBS PAYDOWN		57,231	57,231	54,120	56,708		524		524		57,231				253	05/25/2035	1.A FM
65537K-AB-6	NHEL1 2007-1 2A1A		06/25/2022	MBS PAYDOWN		16,066	15,867	11,561	15,741		325		325		16,066				41	02/25/2037	1.A FM
669884-AA-6	NHEL 2006-1 A1A		06/25/2022	MBS PAYDOWN		31,981	31,981	30,482	31,407		574		574		31,981				90	05/25/2036	1.A FM
68275C-AC-2	FB 2005-1 A3		06/08/2022	MBS PAYDOWN		22,592	22,592	21,688	22,542		50		50		22,592				497	08/10/2035	1.A FM
69337B-AH-7	PHAM 2007-1 21A		06/01/2022	MBS PAYDOWN		1,885	2,414	1,823	1,877		8		8		1,885				55	02/25/2037	1.D FM
717081-DT-7	PFIZER INC		06/29/2022	MORGAN STANLEY & CO		1,109,090	1,000,000	1,007,980	1,006,241		(99)		(99)		1,006,241		102,849	102,849	44,489	09/15/2040	1.F FE
718549-AC-2	PHILLIPS 66 PARTNERS LP		05/05/2022	RETURN OF CAPITAL		1,000	1,000	1,000	1,000						1,000					02/15/2045	2.C FE
73316P-DS-6	POPLR 2005-3 M1		06/01/2022	MBS PAYDOWN		49,419	49,419	49,048	49,364		54		54		49,419				742	07/25/2035	1.A FM
73316P-GV-6	POPLR 2005-5 MV1		06/25/2022	MBS PAYDOWN		65,534	65,534	60,537	63,302		2,232		2,232		65,534				297	11/25/2035	1.A FM
73316P-KJ-8	POPLR 2006-B M1		06/25/2022	MBS PAYDOWN		47,360	47,360	45,169	46,568		792		792		47,360				169	05/25/2036	1.A FM
74929C-CG-9	RBSSP 2010-2 13A2		06/01/2022	MBS PAYDOWN		26,838	29,105	16,863	26,413		425		425		26,838				610	04/26/2036	1.D FM
75115Y-AA-7	RAL1 2007-Q01 A1		06/25/2022	MBS PAYDOWN		16,110	16,110	13,895	15,899		211		211		16,110				37	02/25/2047	1.A FM
75157D-AC-8	RAMP 2007-RS2 A3		06/25/2022	MBS PAYDOWN		42,793	41,643	26,346	42,378		415		415		42,793				187	05/25/2037	1.D FM
76112B-2S-8	RAMP 2006-RS2 A3B		06/25/2022	MBS PAYDOWN		11,735	11,735	10,870	11,412		323		323		11,735				47	03/25/2036	1.A FM
762009-AR-9	RFMS1 2007-S6 1A16		06/01/2022	MBS PAYDOWN		6,584	7,394	5,799	6,590		(6)		(6)		6,584				180	06/25/2037	1.D FM
78443C-BH-6	SLMA 2004-A A3		06/15/2022	MBS PAYDOWN		28,759	28,759	26,908	28,312		447		447		28,759				133	06/15/2033	1.C FE
83416W-AA-1	SOLAR STAR FUNDING LLC		06/30/2022	SINKING FUND PMT		7,522	7,522	7,522	7,522						7,522				202	06/30/2035	2.B FE
83612Q-AC-2	SVHE 2007-NS1 A3		06/25/2022	MBS PAYDOWN		21,554	21,554	19,251	20,994		560		560		21,554				45	01/25/2037	1.A FM
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		06/01/2022	SINKING FUND PMT		23,510	23,510	23,515	23,510						23,510				735	01/01/2027	2.B
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2022	MBS PAYDOWN		32,791	32,791	32,791	32,791						32,791				821	04/01/2039	2.C PL

STATEMENT AS OF JUNE 30, 2022 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
86207#-AA-4	STONEHENGE CAP		06/01/2022	SINKING FUND PMT		7,476	7,476	7,476	7,476						7,476				277	03/01/2023	1.A FE
86358E-E6-9	SAIL 2006-2 A3		06/25/2022	MBS PAYDOWN		41,227	41,227	36,743	40,400		826		826		41,227				129	04/25/2036	1.A FM
86358E-RB-4	SAIL 2005-2 M2		06/25/2022	MBS PAYDOWN		11,853	11,853	11,212	11,689		163		163		11,853				53	03/25/2035	1.A FM
86358E-UW-4	SAIL 2005-HE1 M2		06/25/2022	MBS PAYDOWN		64,327	64,327	62,216	63,725		602		602		64,327				258	07/25/2035	1.A FM
86359D-UL-9	LXS 2005-SN 1A1		06/25/2022	MBS PAYDOWN		24,847	24,847	21,741	23,848		999		999		24,847				59	11/25/2035	1.A FM
86359D-VD-6	SASC 2005-OPT1 A3		06/25/2022	MBS PAYDOWN		103,057	103,057	55,136	101,365		1,692		1,692		103,057				527	11/25/2035	1.D FM
87342R-AC-8	BELL 2016-1A A23		05/25/2022	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				62	05/25/2046	2.B FE
88156Y-AA-0	TMTS 2006-11 A1		06/25/2022	MBS PAYDOWN		53,399	53,399	51,296	52,411		988		988		53,399				112	10/25/2037	1.A FM
89420G-AE-9	TRAVELERS PTY CASUALTY		06/07/2022	TRUIST SECURITIES INC		2,080,663	1,750,000	1,773,818	1,765,192		(419)		(419)		1,764,773		315,889	315,889	81,813	03/15/2033	1.F FE
913017-BT-5	RAYTHEON TECH CORP		04/27/2022	GOLDMAN SACHS & CO		1,010,410	1,000,000	1,006,520	1,005,993		(59)		(59)		1,005,934		4,476	4,476	18,375	06/01/2042	2.A FE
92538U-AC-5	VERUS 2022-3 A3		06/01/2022	MBS PAYDOWN		22,331	22,331	21,975							22,331				93	02/25/2067	1.D Z
92966*-AG-4	WABASH VALLEY PIIR ASSOC		04/30/2022	SINKING FUND PMT		7,560	7,560	7,560	7,560						7,560				232	01/31/2028	1.F
94985F-AA-6	WFALT 2007-PA2 1A1		06/01/2022	MBS PAYDOWN		4,131	4,220	3,576	4,084		47		47		4,131				109	06/25/2037	1.D FM
96928*-FG-7	SEG US 95, LLC (WALGREENS)		06/15/2022	SINKING FUND PMT		20,367	20,367	20,367	20,367						20,367				404	09/15/2034	2.B
87425E-AJ-2	REPSOL OIL & GAS CANADA		06/28/2022	129.515		3,237,875	2,500,000	2,611,825	2,584,061		(1,825)		(1,825)		2,582,236		(82,236)	(82,236)	870,719	02/01/2037	2.B FE
89352H-AD-1	TRANSCANADA PIPELINES		06/29/2022	JANE ST EXECUTION		2,168,820	2,000,000	1,989,500	1,992,431		144		144		1,992,575		176,245	176,245	88,178	10/15/2037	2.A FE
05587T-AA-4	BSPRT 2019-FL5 A	C	06/15/2022	MBS PAYDOWN		61,639	61,639	61,639	61,639						61,639				347	05/15/2029	1.A FE
37952U-AE-3	SEACO 2014-1A A2	C	06/17/2022	MBS PAYDOWN		24,020	24,020	21,707	23,142		878		878		24,020				307	07/17/2029	1.G FE
55379V-AA-6	M360 2019-CRE2 A	C	05/15/2022	MBS PAYDOWN		40,928	40,928	40,928	40,928						40,928				269	09/15/2034	1.A FE
89473L-AP-9	TRMPK 2015-1A DRR	C	05/20/2022	VARIOUS		1,000,000	1,000,000	1,000,300			(300)		(300)		1,000,000				11,488	10/20/2028	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						27,888,351	26,756,859	26,507,205	25,638,782		38,219		38,219		26,699,630		450,845	450,845	1,514,036	XXX	XXX
2509999997. Total - Bonds - Part 4						28,078,217	26,946,725	26,697,442	25,828,673		38,194		38,194		26,889,496		450,845	450,845	1,515,967	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						28,078,217	26,946,725	26,697,442	25,828,673		38,194		38,194		26,889,496		450,845	450,845	1,515,967	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						28,078,217	XXX	26,697,442	25,828,673		38,194		38,194		26,889,496		450,845	450,845	1,515,967	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					(3,417,204)	561,798	3,935,813	XXX
Federal Home Loan Bank of Pittsburgh					632,619	132,693	633,478	XXX
JPMorgan Chase Bank					2,338,008	8,487,613	10,112,505	XXX
KeyBank National Association								
..... Cleveland, OH					11,089,470	18,066,869	13,183,936	XXX
The Northern Trust Company		0.070	2,640		1,561,611	2,277,869	1,494,715	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			19,329	19,329	35,242	XXX
0199999. Totals - Open Depositories	XXX	XXX	2,640		12,223,833	29,546,170	29,395,690	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	2,640		12,223,833	29,546,170	29,395,690	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	2,640		12,223,833	29,546,170	29,395,690	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]