



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

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

Main Administrative Office 399 Market Street Philadelphia, PA, US 19181 215-928-8000

Mail Address 399 Market Street Philadelphia, PA, US 19181

Primary Location of Books and Records 399 Market Street Philadelphia, PA, US 19181 215-928-8000

Internet Website Address www.colonialpenn.com

Statutory Statement Contact Shelly Ann Hitch 317-817-6485 Shelly.Hitch@CNOinc.com 317-817-2115

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Indiana SS: County of Hamilton

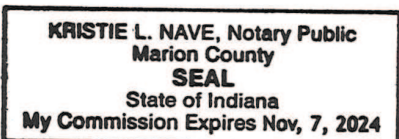
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

Signatures of Scott Louis Goldberg (President), Rachel Johanna Spehler (Secretary), and John Robert Kline (SVP & Chief Accounting Officer)

Subscribed and sworn to before me this 7th day of May, 2021

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

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



STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	721,888,683		721,888,683	724,852,715
2. Stocks:				
2.1 Preferred stocks	1,356,520		1,356,520	1,350,218
2.2 Common stocks	2,069,500		2,069,500	2,069,500
3. Mortgage loans on real estate:				
3.1 First liens	549,931		549,931	559,591
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	5,766,745		5,766,745	5,922,101
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$19,486,186), cash equivalents (\$1,568,878) and short-term investments (\$)	21,055,063		21,055,063	32,167,461
6. Contract loans (including \$ premium notes)	21,499,131	107,282	21,391,849	21,899,792
7. Derivatives				
8. Other invested assets	19,070,162		19,070,162	18,063,301
9. Receivables for securities	3,727,814		3,727,814	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	796,983,548	107,282	796,876,266	806,884,679
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	9,874,577		9,874,577	9,535,797
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,187,925	92,582	1,095,342	1,394,447
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	58,580,996		58,580,996	53,249,635
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	62,051		62,051	61,496
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	988,199		988,199	1,165,824
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	2,699,570		2,699,570	1,405,668
18.2 Net deferred tax asset	66,017,148	55,463,005	10,554,144	13,763,816
19. Guaranty funds receivable or on deposit	2,072,071		2,072,071	2,158,672
20. Electronic data processing equipment and software	3,955,735	3,955,735		
21. Furniture and equipment, including health care delivery assets (\$)	191,659	191,659		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	2,307,358		2,307,358	2,363,532
24. Health care (\$) and other amounts receivable	16,644,267	16,606,218	38,049	77,497
25. Aggregate write-ins for other than invested assets	1,389,305		1,389,305	1,498,430
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	962,954,408	76,416,481	886,537,927	893,559,493
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	962,954,408	76,416,481	886,537,927	893,559,493
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Transferable state tax credits	1,389,305		1,389,305	1,498,430
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,389,305		1,389,305	1,498,430

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$595,637,819 less \$ included in Line 6.3 (including \$ Modco Reserve).....	595,637,819	588,707,871
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	19,755,283	19,277,583
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	50,026,361	50,027,445
4. Contract claims:		
4.1 Life	27,313,499	29,162,231
4.2 Accident and health	11,298,693	10,574,428
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$1,343,730 accident and health premiums	5,061,465	4,896,307
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$275,991 assumed and \$10,288,332 ceded	10,564,323	9,375,605
9.4 Interest Maintenance Reserve	15,277,340	15,597,747
10. Commissions to agents due or accrued-life and annuity contracts \$91,085 , accident and health \$1,580,239 and deposit-type contract funds \$	1,671,324	2,538,962
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	6,614,244	10,263,260
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,668,054	3,182,133
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	83,856	84,193
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	10,896,612	7,739,953
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	6,647,612	6,637,501
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	3,558,783	1,745,680
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,314,998	3,308,481
24.08 Derivatives		
24.09 Payable for securities		1,000,000
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	36,232,574	23,917,535
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	805,622,840	788,036,914
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	805,622,840	788,036,914
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	160,000,000	160,000,000
33. Gross paid in and contributed surplus	310,327,065	310,327,065
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(391,911,978)	(367,304,486)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	78,415,087	103,022,579
38. Totals of Lines 29, 30 and 37	80,915,087	105,522,579
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	886,537,927	893,559,493
DETAILS OF WRITE-INS		
2501. Unclaimed funds	36,232,574	23,917,535
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	36,232,574	23,917,535
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	122,096,019	111,890,390	413,160,698
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	9,312,482	9,427,350	29,171,812
4. Amortization of Interest Maintenance Reserve (IMR)	210,181	124,002	366,334
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	20,918,788	25,041,978	95,109,642
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	56,247	14,181	28,359
9. Totals (Lines 1 to 8.3)	152,593,717	146,497,902	537,836,846
10. Death benefits	66,664,330	41,348,880	187,756,808
11. Matured endowments (excluding guaranteed annual pure endowments)	136,378	(110,134)	589,245
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	18,387,230	19,355,359	70,379,843
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,977,747	2,380,281	8,432,759
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	346,399	327,187	1,144,216
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	7,407,648	8,016,111	16,877,940
20. Totals (Lines 10 to 19)	94,919,733	71,317,684	285,180,811
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,980,112	11,852,548	45,332,924
22. Commissions and expense allowances on reinsurance assumed	274,893	290,825	1,096,861
23. General insurance expenses and fraternal expenses	54,169,482	53,240,181	195,760,142
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,032,812	6,194,641	23,497,440
25. Increase in loading on deferred and uncollected premiums	11,816,608	7,643,956	7,551,127
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			3,450
28. Totals (Lines 20 to 27)	177,193,639	150,539,835	558,422,755
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(24,599,922)	(4,041,934)	(20,585,909)
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(24,599,922)	(4,041,934)	(20,585,909)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,440,270)	513,488	2,878,196
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(20,159,652)	(4,555,422)	(23,464,105)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (40,120) (excluding taxes of \$ (376) transferred to the IMR)	(166,583)		(138,597)
35. Net income (Line 33 plus Line 34)	(20,326,236)	(4,555,422)	(23,602,702)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	105,522,579	82,210,042	82,210,042
37. Net income (Line 35)	(20,326,236)	(4,555,422)	(23,602,702)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 7,460	28,065	(7,937)	66,900
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,034,846	1,476,096	6,700,987
41. Change in nonadmitted assets	(5,334,056)	(1,346,111)	(324,341)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(10,111)	(176,498)	(528,307)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		8,000,000	41,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	(24,607,491)	3,390,129	23,312,537
55. Capital and surplus, as of statement date (Lines 36 + 54)	80,915,087	85,600,171	105,522,579
DETAILS OF WRITE-INS			
08.301. Gain from utilization of transferable state tax credits	55,956	11,767	25,378
08.302. Miscellaneous income	291	2,414	2,981
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	56,247	14,181	28,359
2701. Penalties from regulatory authorities			3,450
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)			3,450
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	105,382,631	98,139,423	403,410,784
2. Net investment income	9,028,300	9,153,427	29,407,181
3. Miscellaneous income	21,152,660	21,771,590	95,433,274
4. Total (Lines 1 to 3)	135,563,591	129,064,440	528,251,239
5. Benefit and loss related payments	87,511,830	68,519,678	251,928,670
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	77,148,464	74,600,530	264,024,939
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (40,496) tax on capital gains (losses)	(3,186,863)	(1,496,368)	2,395,667
10. Total (Lines 5 through 9)	161,473,431	141,623,840	518,349,276
11. Net cash from operations (Line 4 minus Line 10)	(25,909,840)	(12,559,400)	9,901,964
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	29,969,029	41,541,141	104,990,161
12.2 Stocks			1,500,700
12.3 Mortgage loans	9,659	9,095	37,215
12.4 Real estate			
12.5 Other invested assets	1,134	152	9,407
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,671)	4,847	241
12.7 Miscellaneous proceeds			1,000,000
12.8 Total investment proceeds (Lines 12.1 to 12.7)	29,977,151	41,555,234	107,537,724
13. Cost of investments acquired (long-term only):			
13.1 Bonds	27,131,165	47,996,968	144,192,311
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	996,520		4,079,130
13.6 Miscellaneous applications	4,727,814	5,258,350	
13.7 Total investments acquired (Lines 13.1 to 13.6)	32,855,498	53,255,318	148,271,441
14. Net increase (or decrease) in contract loans and premium notes	(505,507)	(284,831)	(1,387,217)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,372,841)	(11,415,253)	(39,346,499)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		8,000,000	41,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,085)	(15,415)	(65,394)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	17,171,367	6,732,868	2,006,943
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	17,170,282	14,717,453	42,941,549
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(11,112,399)	(9,257,200)	13,497,013
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	32,167,461	18,670,448	18,670,448
19.2 End of period (Line 18 plus Line 19.1)	21,055,063	9,413,249	32,167,461

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

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	67,443,857	57,570,041	207,735,068
3. Ordinary individual annuities			
4. Credit life (group and individual)			
5. Group life insurance	27,785,657	27,682,990	99,195,804
6. Group annuities			
7. A & H - group	7,397	8,659	33,593
8. A & H - credit (group and individual)			
9. A & H - other	128,961,791	127,082,543	505,161,547
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	224,198,702	212,344,232	812,126,012
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	224,198,702	212,344,232	812,126,012
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	224,198,702	212,344,232	812,126,012
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (20,326,236)	\$ (23,602,702)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ (20,326,236)</u>	<u>\$ (23,602,702)</u>
SURPLUS					
(5) Colonial Penn Life Insurance Company, State of Pennsylvania basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 80,915,087	\$ 105,522,579
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	<u>\$ 80,915,087</u>	<u>\$ 105,522,579</u>

B. No significant changes

C. (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. The Company does not utilize the systematic value measurement method for SVO-identified investments.

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

No other significant changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

NOTES TO FINANCIAL STATEMENTS

5. Investments

A.

No significant changes

B. - C.

None

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.
- (2) The Company did not record any other-than-temporary impairments ("OTTI") during the three months ended March 31, 2021 under SSAP No. 43R – Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of March 31, 2021 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at March 31, 2021 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	118,570
2. 12 Months or Longer	\$	118,171

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

1. Less than 12 Months	\$	8,556,106
2. 12 Months or Longer	\$	6,165,967

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

E. - I.

None

J. - L.

No significant changes

M. - P.

None

Q.

No significant changes

R.

None

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No significant changes

8. Derivative Instruments

None

9. Income Taxes

No significant changes

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

No significant changes

11. Debt

A. None

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

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

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

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

(2) FHLB Capital Stock

The Aggregate totals of the FHLBP capital stock as of March 31, 2021 are as follows:

	Total	General Account	Separate Account
<u>2021</u>			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	69,500	69,500	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	<u>\$ 2,069,500</u>	<u>\$ 2,069,500</u>	<u>\$ —</u>
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXX	XXXXXXX
	Total	General Account	Separate Account
<u>2020</u>			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	69,500	69,500	—
Additional Activity Stock	2,000,000	2,000,000	—
Excess Stock	—	—	—
Aggregate Total	<u>\$ 2,069,500</u>	<u>\$ 2,069,500</u>	<u>\$ —</u>
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 50,000,000	XXXXXXX	XXXXXXX

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

Membership Stock eligibility for redemption as of March 31, 2021 is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Eligible for Redemption			
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	69,500	69,500	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - March 31, 2021	\$ 63,491,250	\$ 54,795,747	\$ 50,000,000
Collateral Pledged - General Account - December 31, 2020	62,689,620	51,670,535	50,000,000
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	\$ 63,491,250	\$ 54,795,747	\$ 50,000,000
Maximum Collateral Pledged - General Account - Prior Year	61,128,828	53,471,341	50,000,000

(4) Borrowing from FHLB

The amounts borrowed as of March 31, 2021 are as follows:

2021	Total	General Account	Separate Account	Funding Agreements Reserves Established
	Debt	\$ —	\$ —	\$ —
Funding Agreements	50,000,000	50,000,000	—	50,026,361
Other	—	—	—	XXX
Aggregate Total	<u>\$ 50,000,000</u>	<u>\$ 50,000,000</u>	<u>\$ —</u>	<u>\$ 50,026,361</u>

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

The maximum amounts borrowed in 2021 are as follows:

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

The FHLB prepayment obligations as of March 31, 2021 are as follows:

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

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

A. - J.

No significant changes

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

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest and/or Principal
0601	10/31/2006	Variable (a)	\$160,000,000	Y	\$160,000,000	\$160,000,000	\$ 3,371,068
Total	XXX	XXX	\$160,000,000	XXX	\$160,000,000	\$160,000,000	\$ 3,371,068

(a) Generally the Three-Month LIBOR Rate + 4.0% (4.24% as of March 31, 2021)

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0601	\$—	\$121,033,705	—%	\$—	\$—	12/31/2036
Total	XXX	XXX	XXX	\$—	\$—	XXX

No other significant changes

L., M. None

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

None

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the three months ended March 31, 2021 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at March 31, 2021.

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Preferred stock					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ 356,520	\$ —	\$ 356,520
Common stock					
Industrial and miscellaneous (unaffiliated)	—	2,069,500	—	—	2,069,500
Cash equivalents					
Exempt money market mutual funds	13,180	—	—	—	13,180
All other money market mutual funds	1,555,697	—	—	—	1,555,697
Total Assets at fair value/NAV	<u>\$ 1,568,877</u>	<u>\$ 2,069,500</u>	<u>\$ 356,520</u>	<u>\$ —</u>	<u>\$ 3,994,897</u>
Total Liabilities at fair value	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

	Balance at 12/31/2020	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 3/31/2021
Preferred stock (Industrial and miscellaneous - unaffiliated)	\$ 350,218	\$ —	\$ (15,657)	\$ 21,959	\$ —	\$ —	\$ 356,520
Common stock (Industrial and miscellaneous - unaffiliated)	—	—	—	—	—	—	—
Total	\$ 350,218	\$ —	\$ (15,657)	\$ 21,959	\$ —	\$ —	\$ 356,520

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

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

Valuation Hierarchy

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

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

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

As of March 31, 2021, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was \$356,520. The Company measured the fair value of these investments based on the expected funds to be received pursuant to a settlement agreement that is in the process of being completed.

As of March 31, 2021, the reported fair value of the Company's investment in Level 2 common stock was comprised of \$2,069,500 of FHLBP common stock. The stock may only be issued, redeemed and repurchased by the FHLBP at a price equal to its par value.

As of March 31, 2021, the reported fair value of the Company's investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

(5) None

B. - C.

As of March 31, 2021, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	\$ 816,629,501	\$ 721,888,683	\$ —	\$ 806,873,095	\$ 9,756,406	\$ —
Preferred stock	1,413,320	1,356,520	—	1,056,800	356,520	—
Common stock	2,069,500	2,069,500	—	2,069,500	—	—
Mortgage loans	618,362	549,932	—	—	618,362	—
Cash	19,486,186	19,486,186	19,486,186	—	—	—
Cash equivalents	1,568,877	1,568,877	1,568,877	—	—	—
Surplus debentures	18,174,919	17,375,693	—	16,834,919	1,340,000	—
Contract loans	21,499,131	21,391,849	—	—	21,499,131	—
Total Assets	\$ 881,459,796	\$ 785,687,240	\$ 21,055,063	\$ 826,834,314	\$ 33,570,419	\$ —
FHLBP advances	\$ 50,373,974	\$ 50,026,361	\$ —	\$ 50,373,974	\$ —	\$ —
Total Liabilities	\$ 50,373,974	\$ 50,026,361	\$ —	\$ 50,373,974	\$ —	\$ —

D - E.

None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A - B.

None

C. Other Disclosures

In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company and certain affiliates. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration's Death Master File ("SSADMF") to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. The Company and affiliates are continuing to provide information to the examiners in response to their requests. A total of 41 states and the District of Columbia participated in this examination. In November 2018, the Company and affiliates entered into a Global Resolution Agreement for compliance with laws and regulations concerning the identification, reporting and escheatment of unclaimed contract benefits or abandoned funds. Under the terms of the Global Resolution Agreement, a third-party auditor acting on behalf of the signatory jurisdictions is comparing expanded matching criteria to the SSADMF to identify deceased insureds and contract holders where a valid claim has not been made. The Company has established a best estimate liability based on the information currently available under the ongoing audit. As a result, the Company incurred \$16.3 million and \$7 million of expense for the three months ended March 31, 2021 and the year ended December 31, 2020, respectively.

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

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

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, May 11, 2021. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first three months of 2021, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$11,159,958. As of March 31, 2021, \$7,160,068 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$2,213,075 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$1,786,815 favorable prior year development from December 31, 2020 to March 31, 2021. This development was generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

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

26. Intercompany Pooling Arrangements

None

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 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.
CDOC, Inc., a wholly-owned subsidiary of CNO Financial Group, Inc., acquired DirectPath, LLC and its subsidiaries in February 2021.
- 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]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/22/2020
- 6.4 By what department or departments?
Pennsylvania
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 (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.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 1,191,707
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page \$

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40 86 Advisors, Inc.	549300WH223 Q WWQOD59	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]

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY
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 \$ 549,932
- 1.14 Total Mortgages in Good Standing \$ 549,932
- 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) \$ 549,932
- 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 69.617 %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses 20.182 %
- 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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	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	2,056,843		792,731	2,849,574	
2. Alaska	AK	L	88,807		6,187	94,994	
3. Arizona	AZ	L	1,265,653		1,599,861	2,865,514	
4. Arkansas	AR	L	950,350		557,535	1,507,885	
5. California	CA	L	6,414,745		5,511,691	11,926,437	
6. Colorado	CO	L	853,579		2,350,159	3,203,738	
7. Connecticut	CT	L	1,006,685		306,506	1,313,191	
8. Delaware	DE	L	502,591		606,896	1,109,486	
9. District of Columbia	DC	L	523,146		128,102	651,248	
10. Florida	FL	L	4,566,332		27,301,664	31,867,996	
11. Georgia	GA	L	3,893,811		2,445,544	6,339,355	
12. Hawaii	HI	L	195,204		37,296	232,500	
13. Idaho	ID	L	220,059		845,886	1,065,945	
14. Illinois	IL	L	4,037,550		1,878,912	5,916,462	
15. Indiana	IN	L	1,857,725		5,506,938	7,364,663	
16. Iowa	IA	L	486,065		1,417,082	1,903,147	
17. Kansas	KS	L	576,054		1,711,813	2,287,867	
18. Kentucky	KY	L	1,347,073		1,473,768	2,820,841	
19. Louisiana	LA	L	1,777,357		588,402	2,365,759	
20. Maine	ME	L	250,420		357,312	607,732	
21. Maryland	MD	L	2,821,708		4,170,874	6,992,583	
22. Massachusetts	MA	L	1,231,086		129,896	1,360,983	
23. Michigan	MI	L	2,940,900		5,029,458	7,970,358	
24. Minnesota	MN	L	706,415		1,358,800	2,065,216	
25. Mississippi	MS	L	1,204,373		558,146	1,762,519	
26. Missouri	MO	L	1,441,773		3,020,212	4,461,985	
27. Montana	MT	L	315,466		735,321	1,050,788	
28. Nebraska	NE	L	330,098		439,009	769,107	
29. Nevada	NV	L	682,253		401,052	1,083,306	
30. New Hampshire	NH	L	248,955		3,101,647	3,350,602	
31. New Jersey	NJ	L	3,667,374		8,169,425	11,836,799	
32. New Mexico	NM	L	542,626		205,643	748,269	
33. New York	NY	N	150,244		228,362	378,606	
34. North Carolina	NC	L	3,419,431		4,346,170	7,765,601	
35. North Dakota	ND	L	105,109		56,589	161,698	
36. Ohio	OH	L	3,667,536		3,263,041	6,930,577	
37. Oklahoma	OK	L	853,191		1,255,153	2,108,344	
38. Oregon	OR	L	591,922		985,623	1,577,545	
39. Pennsylvania	PA	L	5,658,232		10,339,763	15,997,994	
40. Rhode Island	RI	L	269,517		1,003,827	1,273,344	
41. South Carolina	SC	L	1,881,647		1,893,975	3,775,622	
42. South Dakota	SD	L	121,871		184,228	306,099	
43. Tennessee	TN	L	2,141,485		2,337,041	4,478,526	
44. Texas	TX	L	5,580,337		7,048,388	12,628,725	
45. Utah	UT	L	235,413		227,612	463,025	
46. Vermont	VT	L	152,575		1,315,005	1,467,580	
47. Virginia	VA	L	2,802,853		2,507,278	5,310,131	
48. Washington	WA	L	550,133		2,050,254	2,600,387	
49. West Virginia	WV	L	816,958		1,191,930	2,008,888	
50. Wisconsin	WI	L	1,080,079		1,457,173	2,537,252	
51. Wyoming	WY	L	111,905		145,469	257,373	
52. American Samoa	AS	N	1,284			1,284	
53. Guam	GU	N	323			323	
54. Puerto Rico	PR	L	4,935		3,368	8,303	
55. U.S. Virgin Islands	VI	L	121,612			121,612	
56. Northern Mariana Islands	MP	N	95			95	
57. Canada	CAN	N					
58. Aggregate Other Aliens	OT	XXX	6,957		1,253	8,209	
59. Subtotal	XXX		79,328,720		124,585,271	203,913,990	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		2,237		503	2,740	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		79,330,957		124,585,774	203,916,731	
96. Plus Reinsurance Assumed	XXX		256,802		24,989	281,792	
97. Totals (All Business)	XXX		79,587,759		124,610,763	204,198,522	
98. Less Reinsurance Ceded	XXX		63,724		98,752,167	98,815,891	
99. Totals (All Business) less Reinsurance Ceded	XXX		79,524,035		25,858,596	105,382,631	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		6,957		1,253	8,209	
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		6,957		1,253	8,209	
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						

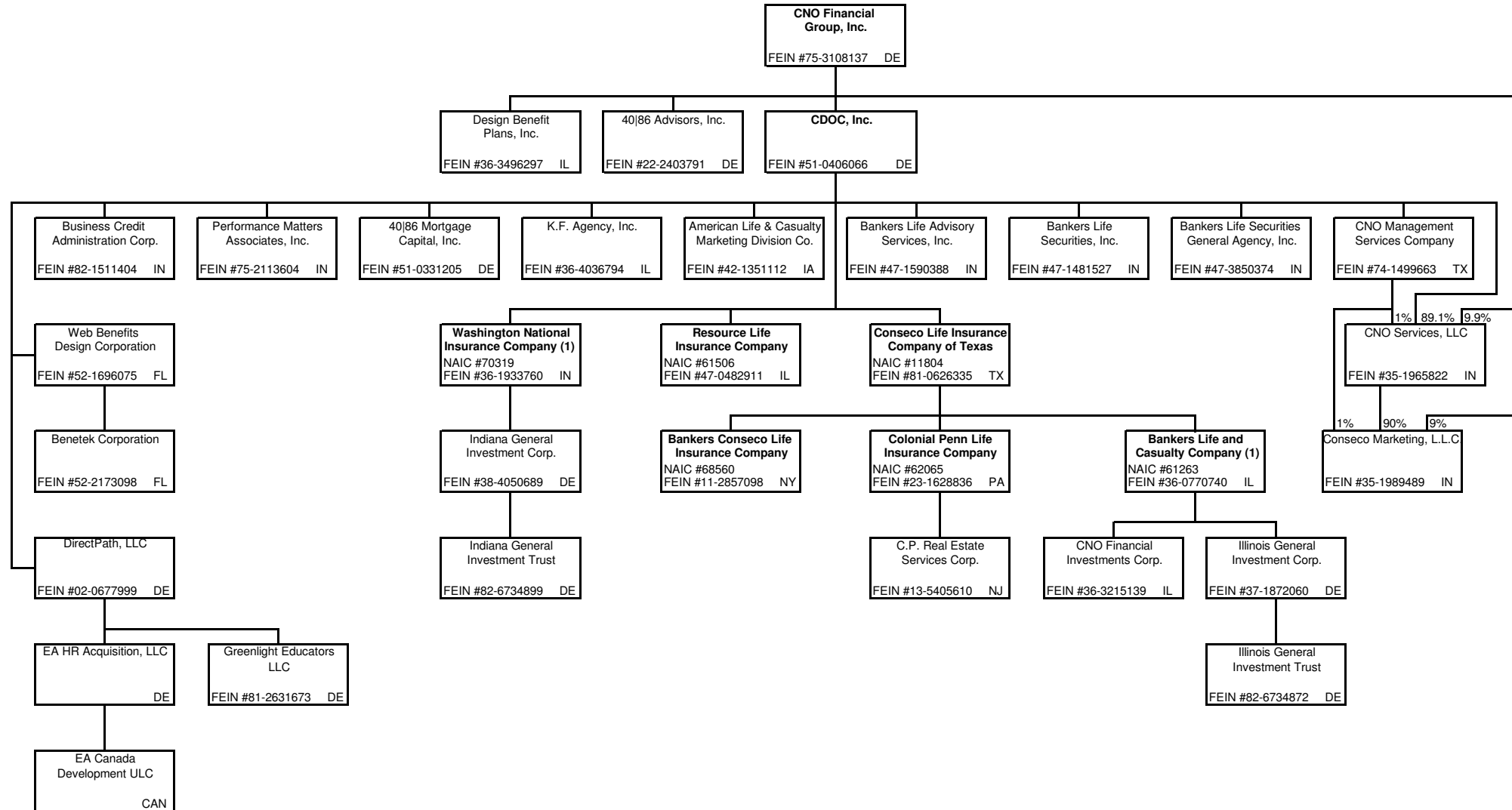
(a) Active Status Counts:

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.....

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

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



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

Names of insurance companies and their parent companies are in bold letters.

(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:

CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
.0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			13-5405610				C.P. Real Estate Services Corp.	NJ	DS	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3215139				CNO Financial Investments Corp.	IL	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	N	
			37-1872060				Illinois General Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734872				Illinois General Investment Trust	DE	NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				N	.0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	Y	
			22-2403791				40186 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			51-0331205				40186 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			02-0677999				DirectPath, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
							EA HR Acquisition, LLC	DE	NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	N	
							EA Canada Development ULC	CAN	NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	N	
			81-2631673				Greenlight Educators LLC	DE	NIA	DirectPath, LLC	Ownership	100.000	CNO Financial Group, Inc.	N	
			52-1696075				Web Benefits Design Corporation	FL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			52-2173098				Benetek Corporation	FL	NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	N	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,922,101	6,566,310
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	155,356	644,209
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,766,745	5,922,101
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	5,766,745	5,922,101

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	559,591	596,806
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	9,659	37,215
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	549,932	559,591
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	549,932	559,591
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	549,932	559,591

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,063,301	13,925,706
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	996,520	1,997,340
2.2 Additional investment made after acquisition		2,081,790
3. Capitalized deferred interest and other		
4. Accrual of discount	47	178
5. Unrealized valuation increase (decrease)	13,567	84,683
6. Total gain (loss) on disposals		(11,949)
7. Deduct amounts received on disposals	1,134	9,407
8. Deduct amortization of premium and depreciation	2,140	5,040
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,070,162	18,063,301
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	19,070,162	18,063,301

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	728,272,426	690,247,200
2. Cost of bonds and stocks acquired	27,131,165	144,192,311
3. Accrual of discount	311,537	964,275
4. Unrealized valuation increase (decrease)	21,959	
5. Total gain (loss) on disposals	(298,978)	(114,585)
6. Deduct consideration for bonds and stocks disposed of	30,070,324	106,705,768
7. Deduct amortization of premium	138,728	525,916
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	15,657	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	101,295	214,910
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	725,314,695	728,272,426
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	725,314,695	728,272,426

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	374,933,265	22,549,320	8,231,254	7,298,223	396,549,554			374,933,265
2. NAIC 2 (a)	324,064,399	4,581,845	19,952,695	(7,127,972)	301,565,577			324,064,399
3. NAIC 3 (a)	23,347,194		555,830	(1,017,967)	21,773,397			23,347,194
4. NAIC 4 (a)	1,527,856		1,528,227	1,015,275	1,014,904			1,527,856
5. NAIC 5 (a)	980,000			5,250	985,250			980,000
6. NAIC 6 (a)								
7. Total Bonds	724,852,714	27,131,165	30,268,006	172,809	721,888,682			724,852,714
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,000,000				1,000,000			1,000,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	350,218			6,302	356,520			350,218
14. Total Preferred Stock	1,350,218			6,302	1,356,520			1,350,218
15. Total Bonds and Preferred Stock	726,202,932	27,131,165	30,268,006	179,111	723,245,202			726,202,932

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

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

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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

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,920,055	6,957,175
2. Cost of cash equivalents acquired	81,847,024	360,297,653
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(2,671)	241
6. Deduct consideration received on disposals	91,195,531	356,335,014
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,568,877	10,920,055
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,568,877	10,920,055

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State							
NONE									
3399999 - Totals									

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1448	CHARLOTTE	NC		12/11/2007		4,861							4,861	4,861			
1561	BLOOMINGTON	IN		09/28/2007		4,797							4,797	4,797			
0299999. Mortgages with partial repayments						9,659							9,659	9,659			
0599999 - Totals						9,659							9,659	9,659			

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STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership			
		3 City	4 State												
668138-AE-0	Northwestern Mutual Life Insurance Company	Milwaukee	WI	Northwestern Mutual Life Insurance Company	1.C FE	03/15/2021		996,520				0.111			
2799999. Surplus Debentures, etc - Unaffiliated								996,520				XXX			
4899999. Total - Unaffiliated								996,520				XXX			
4999999. Total - Affiliated												XXX			
5099999 - Totals												996,520			XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income			
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recogn-ized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)							14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value		
000000-00-0	Centerfield Capital Partners II, LP	Indianapolis	IN	Cash Distribution	01/01/2007	02/26/2021	1,134						1,134	1,134							
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,134					1,134	1,134							
4899999. Total - Unaffiliated								1,134					1,134	1,134							
4999999. Total - Affiliated																					
5099999 - Totals												1,134					1,134	1,134			

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE		.02/02/2021	BOFA SECURITIES INC		1,332,120	1,000,000	11,356	1.G FE
612550-AR-7	MONTEREY PK CA PENNS OBLIG		.02/03/2021	SAMUEL A RAMIREZ & CO INC		500,000	500,000		1.C FE
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE		.02/03/2021	BOFA SECURITIES INC		2,012,260	2,000,000		1.E FE
3199999. Subtotal - Bonds - U.S. Special Revenues						3,844,380	3,500,000	11,356	XXX
015271-AX-7	ALEXANDRIA REAL ESTATE E		.02/03/2021	GOLDMAN SACHS & CO		995,880	1,000,000		2.A FE
03881B-AQ-6	AMMST 2020-MF1 D		.02/03/2021	JP MORGAN SECURITIES		441,230	500,000	.97	1.D Z
05492V-AM-7	BBOMS 2020-C7 D		.02/05/2021	PERFORMANCE TRUST		993,125	1,000,000	.801	1.D Z
05609B-AH-2	BX 2021-LBA CJV		.03/29/2021	BARCLAYS CAPITAL		998,750	1,000,000	.647	1.D Z
059165-EM-8	BALTIMORE GAS & ELECTRIC		.03/15/2021	BOFA SECURITIES INC		926,540	1,000,000	7,411	1.F FE
110122-CR-7	BRISTOL-MYERS SQUIBB CO		.03/09/2021	JP MORGAN SECURITIES		1,166,710	1,000,000	15,938	1.F FE
149123-CE-9	CATERPILLAR INC		.03/18/2021	SEAPORT GLOBAL		640,150	500,000	8,378	1.G FE
17305E-GE-9	CCCIT 2017-A6 A6		.03/29/2021	BOFA SECURITIES INC		1,013,750	1,000,000	.389	1.A FE
191216-DL-1	COCA-COLA CO/THE		.03/18/2021	WELLS FARGO SECURITY		471,045	500,000	.708	1.E FE
232434-AE-0	CIWALT 2006-OCB 2A3		.03/25/2021	CAPITALIZED INTEREST			319		1.D FM
29364G-AK-9	ENTERGY CORP		.01/11/2021	JEFFERIES LLC		1,099,230	1,000,000	2,917	2.B FE
3137G0-PU-7	STACR 2017-HQA2 M2		.03/26/2021	AMHERST PIERPONT		927,424	919,664	.352	1.D
36261M-AY-5	GSNBS 2021-PJ1 B3		.01/15/2021	GOLDMAN SACHS & CO		979,766	1,000,000	2,178	1.D Z
458140-BM-1	INTEL CORP		.03/08/2021	BOFA SECURITIES INC		1,254,280	1,000,000	21,771	1.E FE
50249A-AD-5	LYB INT FINANCE III		.01/28/2021	GOLDMAN SACHS & CO		571,395	500,000	5,250	2.C FE
512807-AX-6	LAM RESEARCH CORP		.03/11/2021	BOFA SECURITIES INC		976,050	1,000,000	7,813	1.G FE
60871R-AH-3	MOLSON COORS BEVERAGE		.01/28/2021	MORGAN STANLEY & CO		561,590	500,000	.933	2.C FE
62954R-AA-4	NYU HOSPITALS CENTER		.03/16/2021	WELLS FARGO SECURITY		981,210	1,000,000	7,229	1.G FE
70213H-AF-5	PARTNERS HEALTHCARE SYST		.03/11/2021	WELLS FARGO SECURITY		1,012,420	1,000,000	6,870	1.D FE
75157D-AC-8	RAMP 2007-RS2 A3		.01/25/2020	CAPITALIZED INTEREST			148		1.D FM
759351-AE-9	REINSURANCE GRP OF AMER		.01/11/2021	BOFA SECURITIES INC		1,353,750	1,500,000	3,482	2.C FE
828807-DH-7	SIMON PROPERTY GROUP LP		.01/14/2021	CITIGROUP GLOBAL		993,690	1,000,000	11,375	1.G FE
91324P-EA-6	UNITEDHEALTH GROUP INC		.03/08/2021	JP MORGAN SECURITIES		934,100	1,000,000	9,983	1.G FE
95003L-AG-5	WFCM 2021-SAVE B		.01/29/2021	WELLS FARGO SECURITY		500,000	500,000		1.D Z
97068L-AB-4	WILLIS-KNIGHTON MED CTR		.02/03/2021	GOLDMAN SACHS & CO		1,000,000	1,000,000		1.F FE
03754Q-AG-9	APEXC 2015-2A CR	C.	.01/12/2021	BNP PARIBAS		994,700	1,000,000	5,118	1.D FE
03759C-AX-8	APID 2016-24A BRR	C.	.02/26/2021	NATIXIS SECURITIES AMERICAS LLC		1,000,000	1,000,000		1.F FE
89640Y-AW-4	TRNTS 2017-6A BR1	C.	.02/09/2021	JP MORGAN SECURITIES		500,000	500,000		1.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,286,785	22,920,131	119,640	XXX
8399997. Total - Bonds - Part 3						27,131,165	26,420,131	130,996	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						27,131,165	26,420,131	130,996	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						27,131,165	XXX	130,996	XXX

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STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31287U-C6-7	FG 068193		03/01/2021	MBS PAYDOWN		4,529	4,529	4,485	4,528				1		4,529				45	06/01/2032	1.A
31292G-K4-7	FG C00315		03/01/2021	MBS PAYDOWN		529	529	524	529						529				5	04/01/2024	1.A
31292H-Q3-1	FG C01374		03/01/2021	MBS PAYDOWN		258	258	260	258						258				3	06/01/2032	1.A
31293T-GN-1	FG C29205		03/01/2021	MBS PAYDOWN		767	767	760	767						767				8	07/01/2029	1.A
31398K-VF-4	FHR 3600 BJ		03/01/2021	MBS PAYDOWN		794	794	766	794						794				5	11/15/2039	1.A
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		02/09/2021	SINKING FUND PMT		11,691	11,691	11,691	11,691				1		11,691				111	11/09/2032	1.F
3199999 Subtotal - Bonds - U.S. Special Revenues						18,568	18,568	18,486	18,567				1		18,568				177	XXX	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		03/25/2021	MBS PAYDOWN		68,411	68,411	63,302	68,111				300						48	09/25/2036	1.D FM
004375-AN-1	ACCR 2003-2 A1		03/01/2021	MBS PAYDOWN		1,218	1,218	1,192	1,217						1,218				9	10/25/2033	1.D FM
00868P-AA-3	AHOLD LEASE SERIES 2001-		01/02/2021	MBS PAYDOWN		112,217	112,217	130,452	112,217						112,217				4,837	01/02/2025	2.B FE
01166V-AA-7	ALASKA AIRLINES 2020 TR		02/15/2021	SINKING FUND PMT		39,194	39,194	39,194	39,194						39,194				1,165	08/15/2027	1.G FE
015271-AX-7	ALEXANDRIA REAL ESTATE E		02/23/2021	BOFA SECURITIES INC		939,990	1,000,000	995,880							995,880		(55,890)	(55,890)	583	05/18/2051	2.A FE
02149C-AD-3	CWALT 2006-41CB 1A4		03/01/2021	MBS PAYDOWN		6,542	6,447	4,191	6,526				16		6,542				59	01/25/2037	1.D FM
02693Q-AA-5	AHMA 2007-2 A1		03/25/2021	MBS PAYDOWN		21,913	23,628	19,316	21,812				101		21,913				10	03/25/2047	1.D FM
02693R-AA-2	AHMA 2007-5 A1		03/25/2021	MBS PAYDOWN		3,806	3,372	3,806	3,372				16		3,372				2	06/25/2047	1.D FM
03072S-WQ-4	AMSI 2004-R11 M1		03/25/2021	MBS PAYDOWN		21,535	21,535	20,129	21,440				95		21,535				42	11/25/2034	1.D FM
04544N-AD-6	ABSHS 2006-HE6 A4		03/25/2021	MBS PAYDOWN		53,739	53,739	48,550	53,296				443		53,739				27	11/25/2036	1.D FM
04544Q-AD-9	ABSHS 2006-HE7 A4		03/25/2021	MBS PAYDOWN		13,519	13,519	8,973	13,408				111		13,519				7	11/25/2036	1.D FM
05377R-CH-5	AESOP 2016-1A C		03/20/2021	MBS PAYDOWN		500,000	500,000	499,808	498,868				1,132		500,000				4,117	06/20/2022	2.B FE
05492C-AJ-6	BBONS 2018-RRI C		03/15/2021	MBS PAYDOWN		388,794	388,794	386,364	388,528				265		388,794				1,945	02/15/2033	1.D FM
05605A-AH-2	BX 2019-XL E		03/15/2021	MBS PAYDOWN		8,787	8,787	8,787	8,787						8,787				42	10/15/2036	1.D FM
05946X-WF-6	BAFC 2005-3 1A23		03/01/2021	MBS PAYDOWN		22,199	22,199	21,561	22,172				27		22,199				246	06/25/2035	1.D FM
05949Q-AY-1	BAFC 2006-2 2A17		03/01/2021	MBS PAYDOWN		884	904	886	883				1		884				10	03/25/2036	1.D FM
05950F-AE-5	BAFC 2006-4 A5		03/01/2021	MBS PAYDOWN		5,942	7,344	6,541	5,955				(13)		5,942				102	07/25/2036	2.B FE
05950M-AB-6	BAFC 2006-G 2A1		03/20/2021	MBS PAYDOWN		40,104	40,104	37,146	39,820				284		40,104				39	07/20/2036	1.D FM
06051G-BU-2	BAFC 2004-2 3A1		03/01/2021	MBS PAYDOWN		871	871	864	871						871				8	09/20/2034	1.D FM
073879-J7-4	BSABS 2005-HEB M2		03/25/2021	MBS PAYDOWN		11,046	11,046	10,446	10,999				47		11,046				17	08/25/2035	1.D FM
097023-CF-0	BOEING CO		03/31/2021	RBC CAPITAL MARKETS		929,340	1,000,000	962,480	963,242				108		963,349		(34,009)	(34,009)	22,738	03/01/2039	2.C FE
12505#-AA-9	COHM PROPERTY HOLDINGS LP		12/31/2020	SINKING FUND PMT		24,924	24,924	24,924	24,924						24,924				395	12/31/2021	3.B PL
125282-AG-8	CGDBB 2017-B10C B		03/15/2021	MBS PAYDOWN		913,543	913,543	912,687	912,687				856		913,543				2,520	07/15/2032	1.D FM
12540#-AA-8	CISTERRA SEHO, LLC (SEMPRA ENERGY)		03/10/2021	SINKING FUND PMT		4,395	4,395	4,395	4,395						4,395				34	07/10/2040	2.A
12544A-AS-4	CIHL 2006-20 1A17		03/01/2021	MBS PAYDOWN		7,372	7,345	5,844	7,369						7,372				58	02/25/2037	1.D FM
12544D-AX-7	CIHL 2007-14 A22		03/01/2021	MBS PAYDOWN		9,130	9,198	8,447	9,129						9,130				110	09/25/2037	1.D FM
126650-CZ-1	CVS HEALTH CORP		03/31/2021	US BANCORP INVESTMENTS		1,225,450	1,000,000	1,332,330	1,331,964			(2,029)			1,329,936		(104,486)	(104,486)	26,653	03/25/2048	2.B FE
126670-GQ-5	CIVL 2005-13 AF3		03/01/2021	MBS PAYDOWN		15,849	15,922	14,319	15,598				10,598		15,849				157	02/25/2033	1.D FM
126670-LQ-9	CIVL 2005-14 M2		03/25/2021	MBS PAYDOWN		192,624	192,624	154,219	191,099						192,624				248	04/25/2036	1.D FM
126673-QX-3	CIVL 2004-13 AF6		03/01/2021	MBS PAYDOWN		31	31	29	26				5		31						1.0 FM
12667G-TS-2	CWALT 2005-26CB A6		03/01/2021	MBS PAYDOWN		11,012	11,066	9,385	10,994				18		11,012				86	07/25/2035	1.D FM
12803P-AB-4	CAJUN 2017-1A A2		02/20/2021	MBS PAYDOWN		7,500	7,500	7,442	7,474				26		7,500				122	08/20/2047	2.C FE
14448C-AS-3	CARRIER GLOBAL CORP		03/08/2021	BOFA SECURITIES INC		975,400	1,000,000	999,980	1,000,000						1,000,000		(24,600)	(24,600)	15,401	04/05/2050	2.C FE
14855J-AB-1	CLAST 2016-1 A		03/15/2021	MBS PAYDOWN		30,408	30,408	30,399	30,359				49		30,408				189	08/15/2041	1.G FE
170255-AN-3	CIHL 2007-1 A4		03/01/2021	MBS PAYDOWN		12,572	12,276	10,251	12,568				4		12,572				123	03/25/2037	1.D FM
17186#-AA-4	CIMARRON CTR LLC (WALMART)		03/01/2021	SINKING FUND PMT		18,908	18,908	18,908	18,908						18,908				231	08/01/2027	1.B
173103-AD-4	CMIS 2007-6 1A4		03/01/2021	MBS PAYDOWN		12,810	11,706	9,502	12,800				10		12,810				98	07/25/2037	1.D FM
193051-AL-3	COLD 2020-ICE5 C		02/15/2021	MBS PAYDOWN		12,757	12,757	12,757	12,757						12,757				39	11/15/2037	1.D FM
19421U-AA-2	CSAL 2019-A A1		03/25/2021	MBS PAYDOWN		72,015	72,015	71,666	71,925				90		72,015				178	12/28/2048	1.C FE
20267T-AB-8	CSLT 2016-A A2		03/25/2021	MBS PAYDOWN		11,466	11,466	11,466	11,466						11,466				36	05/25/2040	1.A FE
20267T-AC-6	CSLT 2016-A B		03/25/2021	MBS PAYDOWN		10,832	10,832	10,450	10,797				36		10,832				77	05/25/2040	1.B FE
22545#-SR-5	CSFB 2005-9 2A1		03/01/2021	MBS PAYDOWN		2,752	2,752	2,617	2,754				(2)		2,752				25	10/25/2035	1.D FM
22964#-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		03/15/2021	SINKING FUND PMT		4,853	4,853	4,853	4,853						4,853				41	08/15/2034	1.C
23243A-AB-2	CWALT 2006-0A12 A1B		03/20/2021	MBS PAYDOWN		16,813	16,286	11,828	16,711				102		16,813				9	09/20/2046	1.D FM
23341K-AA-3	DRB 2015-D A1		03/25/2021	MBS PAYDOWN		4,373	4,373	4,278	4,364						4,373				13	01/25/2040	1.A FE
25150Q-AA-5	DBALT 2006-0A1 A1		03/25/2021	MBS PAYDOWN		59,210	59,210	47,960	58,700				510		59,210				39	02/25/2047	1.D FM
25151R-AF-1	DBALT 2007-AR1 A4		03/25/2021	MBS PAYDOWN		31,055	30,212	24,103	30,790				266		31,055				16	01/25/2047	1.D FM

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STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26208L-AC-2	HONK 2018-1A A2		01/20/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	04/20/2048	2.C FE
26831B-AA-6	EDF DANVERS 11 (KOHLS)		03/01/2021	SINKING FUND PMT		27,251	27,251	27,252	27,251						27,251				330	10/01/2027	2.C
30711X-DS-0	CAS 2016-C06 1M2		03/25/2021	MBS PAYDOWN		7,529	7,529	7,529	7,541		(12)		(12)		7,529				53	04/25/2029	1.D
30711X-J7-0	CAS 2018-C03 1M2		03/25/2021	MBS PAYDOWN		3,162	3,162	3,174	3,162						3,162				12	10/25/2030	3.B
30711X-QX-5	CAS 2017-C06 1M2		03/25/2021	MBS PAYDOWN		3,491	3,491	3,606	3,495		(4)		(4)		3,491				16	02/25/2030	2.B
32027N-VE-8	FFML 2005-FFH3 M3		03/25/2021	MBS PAYDOWN		41,371	41,371	37,932	41,183		188		188		41,371				67	09/25/2035	1.D FM
34719R-AA-9	FCRE 2018-1A A1		03/21/2021	MBS PAYDOWN		107,526	107,526	106,934	107,351		175		175		107,526				30	11/16/2035	1.A FE
362334-MH-4	GSAA 2006-6 AF6		03/01/2021	MBS PAYDOWN		12,461	12,461	7,492	12,445		16		16		12,461				31	03/25/2036	1.D FM
362341-KD-0	GSAMP 2005-HE4 M2		03/25/2021	MBS PAYDOWN		43,001	43,001	40,555	42,819		182		182		43,001				46	07/25/2045	1.D FM
362341-ST-7	GSAA 2005-12 AF5		03/01/2021	MBS PAYDOWN		13,722	13,722	12,290	13,722		(2)		(2)		13,722				103	09/25/2035	1.D FM
36261M-AY-5	GSMS 2021-PJ1 B3		03/01/2021	MBS PAYDOWN		4,012	4,012	3,931						4,012				14	06/25/2051	1.D Z	
369604-BY-8	GENERAL ELECTRIC CO		03/22/2021	BARCLAYS CAPITAL		541,005	500,000	521,060	520,940		(88)		(88)		520,852		20,153	20,153	8,640	05/01/2050	2.B FE
39539L-AH-4	GPWF 2007-AR2 2A1		03/25/2021	MBS PAYDOWN		19,372	19,372	15,607	19,245		127		127		19,372				10	05/25/2037	1.D FM
40430H-EQ-7	HASC 2006-NC1 1A		03/25/2021	MBS PAYDOWN		28,948	28,948	27,645	28,825		123		123		28,948				19	11/25/2035	1.D FM
41165A-AB-8	HVILT 2007-5 A1A		03/19/2021	MBS PAYDOWN		25,081	25,081	22,612	25,006		75		75		25,081				12	09/19/2037	1.D FM
437084-PZ-3	HEAT 2005-8 M1		03/25/2021	MBS PAYDOWN		57,983	57,983	53,960	57,710		273		273		57,983				56	02/25/2036	1.D FM
45254N-JII-8	IMM 2004-6 2A		03/01/2021	MBS PAYDOWN		50,203	50,203	47,693	50,114		89		89		50,203				332	10/25/2034	1.D FM
45254N-KR-7	IMM 2004-8 2A1		03/25/2021	MBS PAYDOWN		63,679	63,679	62,406	63,579		101		101		63,679				51	10/25/2034	1.D FM
45866F-AH-7	INTERCONTINENTALEXCHANGE		03/15/2021	MORGAN STANLEY & CO		2,226,680	2,000,000	2,043,400	2,041,980		(177)		(177)		2,041,803		184,877	184,877	41,556	09/21/2048	2.A FE
46617F-AC-8	HENDR 2013-1A B		03/15/2021	MBS PAYDOWN		12,639	12,639	12,629	12,615		24		24		12,639				102	04/15/2060	2.A FE
46652F-CA-6	JPMIT 2020-4 B3		03/01/2021	MBS PAYDOWN		5,117	5,117	5,026	5,116		1		1		5,117				31	11/25/2059	1.D FM
47760Q-AB-9	JIMMY 2017-1A A211		01/30/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	07/30/2047	2.B FE
48517Q-BC-7	KANSAS CITY SOUTHERN		03/25/2021	CITIGROUP GLOBAL		1,056,980	1,000,000	995,020	995,050		8		8		995,058		61,922	61,922	15,633	11/15/2069	2.B FE
49446R-AV-1	KIMCO REALTY CORP		03/09/2021	JP MORGAN SECURITIES		1,004,690	1,000,000	1,031,300	1,030,784		(124)		(124)		1,030,659		(25,969)	(25,969)	16,444	10/01/2049	2.A FE
50249A-AD-5	LYB INT FINANCE 111		03/15/2021	GOLDMAN SACHS & CO SECURITY CALLED at		525,620	500,000	571,395			(177)		(177)		571,218		(45,598)	(45,598)	7,933	05/01/2050	2.C FE
513075-BL-4	LAMAR MEDIA CORP		02/03/2021			514,375	500,000	527,500	512,512		(333)		(333)		512,180		(12,180)	(12,180)	28,910	02/01/2026	4.A FE
525221-EE-3	LXS 2005-8 24A4		03/01/2021	MBS PAYDOWN		3,181	3,181	2,707	3,113		68		68		3,181				24	12/25/2035	1.D FM
52548A-AA-4	LEJUNE/E 9TH (JCP/CVS)		03/01/2021	SINKING FUND PMT		24,341	24,341	23,783	24,333		8		8		24,341				269	05/01/2022	2.B
542514-DB-7	LBMLT 2002-5 M1		03/25/2021	MBS PAYDOWN		24,975	24,975	23,476	24,907		69		69		24,975				61	11/25/2032	1.D FM
57643A-AA-8	MASD 2006-2 A		03/25/2021	MBS PAYDOWN		16,811	16,811	15,960	16,771		40		40		16,811				15	02/25/2036	1.D FM
59020U-BL-8	MLMI 2004-WMC2 M2		03/25/2021	MBS PAYDOWN		15,010	15,010	14,409	14,957		53		53		15,010				42	12/25/2034	1.D FM
60040F-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		12/30/2020	SINKING FUND PMT		9,159	9,159	9,159	9,159						9,159				137	06/30/2032	1.G PL
60871R-AH-3	MOLSON COORS BEVERAGE		03/24/2021	BOFA SECURITIES INC		518,580	500,000	561,590			(238)		(238)		561,352		(42,772)	(42,772)	4,142	07/15/2046	2.C FE
61744C-TL-0	MSAC 2005-HE4 M2		03/26/2021	MBS PAYDOWN		14,469	14,469	13,547	14,401		69		69		14,469				24	07/25/2035	1.D FM
61746W-A7-5	MSDNC 2003-NC2 M1		03/25/2021	MBS PAYDOWN		8,373	8,373	7,986	8,350		23		23		8,373				23	02/25/2033	1.D FM
61746W-YU-8	MSDNC 2003-NC1 M1		03/25/2021	MBS PAYDOWN		25,496	25,496	24,628	25,403		93		93		25,496				73	11/25/2032	1.D FM
61748H-KA-8	MSM 2005-4 3A1		03/01/2021	MBS PAYDOWN		2,001	2,001	1,771	1,995		5		5		2,001				16	08/25/2035	1.D FM
64828M-BK-2	NRZT 2017-3A B3		03/01/2021	MBS PAYDOWN		12,740	12,740	13,366	12,751		(10)		(10)		12,740				112	04/25/2057	3.B FM
65341K-AZ-9	NFMOT 2018-1A A1		02/15/2021	MBS PAYDOWN		1,000,000	1,000,000	1,002,031	1,000,000						1,000,000				1,369	02/15/2023	1.A FE
65536H-AG-3	NELI 2005-FM1 M2		03/25/2021	MBS PAYDOWN		34,040	34,040	32,189	33,898		142		142		34,040				58	05/25/2035	1.D FM
65537K-AB-6	NELI 2007-1 2A1A		03/25/2021	MBS PAYDOWN		38,108	38,074	27,741	37,939		169		169		38,108				54	02/25/2037	1.D FM
66988A-AA-6	NELI 2006-1 A1A		03/25/2021	MBS PAYDOWN		17,575	17,575	16,752	17,525		50		50		17,575				11	05/25/2036	1.D FM
67079B-AF-7	NUTRITION & BIOSCIENCES		03/09/2021	UBS SECURITIES		486,275	500,000	529,435	529,408		(96)		(96)		529,312		(43,037)	(43,037)	8,429	12/01/2050	2.B FE
68275C-AC-2	FB 2005-1 A3		03/08/2021	MBS PAYDOWN		28,005	28,005	26,885	27,967		38		38		28,005				252	08/10/2035	1.D FM
68389Y-BG-9	ORACLE CORP		03/25/2021	GOLDMAN SACHS & CO		1,082,210	1,000,000	1,063,760	1,062,484		(214)		(214)		1,062,270		19,940	19,940	16,285	05/15/2055	2.A FE
68389Y-BJ-3	ORACLE CORP		03/31/2021	RBC CAPITAL MARKETS		1,554,675	1,500,000	1,423,065	1,426,183		420		420		1,426,604		128,071	128,071	43,333	07/15/2023	2.A FE
690742-AG-6	OWENS CORNING		03/15/2021	BARCLAYS CAPITAL		1,624,455	1,500,000	1,792,080	1,791,797		(1,517)		(1,517)		1,790,280		(165,825)	(165,825)	43,358	07/15/2047	2.C FE
69337B-AH-7	PHHM 2007-1 21A		03/01/2021	MBS PAYDOWN		7,171	7,943	5,996	7,167		4		4		7,171				78	02/25/2037	1.D FM
73316P-DS-6	POPLR 2005-3 M1		03/01/2021	MBS PAYDOWN		44,863	44,863	44,527	44,855		9		9		44,863				361	07/25/2035	1.D FM
73316P-GV-6	POPLR 2005-5 MV1		03/25/2021	MBS PAYDOWN		102,962	102,962	95,111	102,398		563		563		102,962				81	11/25/2035	1.D FM
73316P-KJ-8	POPLR 2006-B M1		03/25/2021	MBS PAYDOWN		25,209	25,209	24,043	25,169		40		40		25,209				35	05/25/2036	1.D FM
74929C-CG-9	RBSSP 2010-2 13A2		03/01/2021	MBS PAYDOWN		38,119	40,459	23,441	37,964		154		154		38,119				379	04/26/2036	1.D FM
74978F-AA-7	RAAC 2007-SP3 A1		03/25/2021	MBS PAYDOWN		29,240	29,240	28,216	29,135		105		105		29,240				47	09/25/2047	1.D FM

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
75115Y-AA-7	RALI 2007-001 A1		03/25/2021	MBS PAYDOWN		9,048	9,048	7,804	9,015		33		33		9,048				5	02/25/2047	1.D FI	
75935I-AE-9	REINSURANCE GRP OF AMER		03/11/2021	BOFA SECURITIES INC	1,395,000	1,500,000	1,353,750							1,353,750		41,250	41,250	10,806	12/15/2065	2.C FE		
76112B-2S-8	RAMP 2006-RS2 A3B		03/25/2021	MBS PAYDOWN		10,788	10,788	9,992	10,751		37		37		10,788				16	03/25/2036	1.D FI	
762009-AR-9	RFMSI 2007-S6 1A16		03/01/2021	MBS PAYDOWN		11,852	13,224	10,371	11,858		(6)		(6)		11,852				123	06/25/2037	1.D FI	
78443C-BH-6	SLMA 2004-A A3		03/15/2021	MBS PAYDOWN		30,770	30,770	28,789	30,703		67		67		30,770				47	06/15/2033	1.C FE	
80557B-AC-8	SAST 2007-3 2A2		03/25/2021	MBS PAYDOWN		53,985	53,985	50,003	53,552		433		433		53,985				44	09/25/2047	1.D FI	
81375W-JT-4	SABR 2006-FR1 A2C		03/25/2021	MBS PAYDOWN		142,545	142,545	133,547	141,804		741		741		142,545				174	11/25/2035	1.D FI	
83611M-NJ-3	SVHE 2006-2 M2		03/25/2021	MBS PAYDOWN		32,050	32,050	31,709	32,011		39		39		32,050				42	03/25/2036	1.D FI	
83611Y-AD-4	SVHE 2006-0PT4 2A3		03/25/2021	MBS PAYDOWN		24,404	24,404	22,207	24,208		195		195		24,404				18	06/25/2036	1.D FI	
83612J-AC-8	SVHE 2006-EQ1 A3		03/25/2021	MBS PAYDOWN		13,191	13,191	11,954	13,121		69		69		13,191				6	10/25/2036	1.D FI	
83612Q-AC-2	SVHE 2007-NS1 A3		03/25/2021	MBS PAYDOWN		47,801	47,801	42,692	47,554		246		246		47,801				26	01/25/2037	1.D FI	
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		03/01/2021	SINKING FUND PMT		19,230	19,230	19,230	19,230						19,230				241	01/01/2027	2.B	
86207#-AA-4	STONEHENGE CAP		03/01/2021	SINKING FUND PMT		17,118	17,118	17,118	17,118						17,118				317	03/01/2023	1.A FE	
86358E-E6-9	SAIL 2006-2 A3		03/25/2021	MBS PAYDOWN		80,831	80,831	72,040	80,270		560		560		80,831				69	04/25/2036	1.D FI	
86358E-RB-4	SAIL 2005-2 M2		03/25/2021	MBS PAYDOWN		6,877	6,877	6,505	6,856		22		22		6,877				8	03/25/2035	1.D FI	
86359D-UJ-4	LBSBC 2005-2A M3		03/25/2021	MBS PAYDOWN		22,961	22,961	21,827	22,874		87		87		22,961				26	09/25/2030	1.D FI	
86359D-UL-9	LXS 2005-SN 1A1		03/25/2021	MBS PAYDOWN		19,704	19,704	17,241	19,524		180		180		19,704				14	11/25/2035	1.D FI	
871829-BJ-5	SYSCO CORPORATION		03/09/2021	CITIGROUP GLOBAL	1,874,180	2,000,000	1,832,860	1,835,351		609		609		1,835,961		38,219	38,219	37,767	02/15/2050	2.C FE		
87342R-AC-8	BELL 2016-1A A23		02/25/2021	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				31	05/25/2046	2.B FE	
88156Y-AA-0	TMTS 2006-11 A1		03/25/2021	MBS PAYDOWN		34,624	34,624	33,261	34,535		89		89		34,624				18	10/25/2037	1.D FI	
89179Z-AA-1	TOWER HEALTH		03/03/2021	HILLTOP SECURITIES SECURITY CALLED at 107.130	1,071,295	1,000,000	999,965	999,971		(1)				999,971		29	29	78,980	04/25/2048	1.F FE		
90352W-AB-0	VIAACOMCBS INC		03/24/2021	TRUIST SECURITIES INC	542,330	500,000	506,940	506,763		(43)				506,720		35,610	35,610	11,606	03/15/2043	2.B FE		
92553P-AP-7	WABASH VALLEY PWR ASSOC		01/30/2021	SINKING FUND PMT		7,005	7,005	7,005	7,005						7,005				108	01/31/2028	1.F	
92966*-AG-4	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2021	MBS PAYDOWN		8,697	8,697	8,697	8,697						8,697				205	06/29/2030	2.B	
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		01/11/2021	MBS PAYDOWN		10,065	10,065	10,065	10,065						10,065				333	01/27/2029	2.B	
94985F-AA-6	WFALT 2007-PA2 1A1		03/01/2021	MBS PAYDOWN		4,880	4,880	4,244	4,870		10		10		4,880				45	06/25/2037	1.D FI	
96928*-FG-7	SEG US 95, LLC (WALGREENS)		03/15/2021	SINKING FUND PMT		19,193	19,193	19,193	19,193						19,193				152	09/15/2034	2.B	
97952U-AE-3	SEACO 2014-1A A2	C	03/17/2021	MBS PAYDOWN		25,000	25,000	23,434	24,915		85		85		25,000				129	07/17/2029	1.G FE	
84132D-AC-2	NEUB 2019-32A B	C	03/05/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000					3,938	01/19/2032	1.C FE
69689A-AW-0	PLMRS 2015-1A A2R2	C	01/15/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000					1,371	05/21/2029	1.C FE
69689A-AY-6	PLMRS 2015-1A BR2	C	01/15/2021	SECURITY CALLED at 100.000		500,000	500,000	500,000	500,000						500,000					1,813	05/21/2029	1.F FE
81727T-AA-6	SENSATA TECH UK FIN CO	C	03/05/2021	SECURITY CALLED at 103.125		515,625	500,000	536,125	515,851		(846)		(846)		515,004		(15,004)	(15,004)	32,986	02/15/2026	3.C FE	
87241E-AG-0	TOW 2019-1A B	C	02/16/2021	DIRECT ISSUE		1,000,000	1,000,000	1,000,500	1,000,000						1,000,000				5,165	02/15/2029	1.C FE	
92857I-BT-6	VODAFONE GROUP PLC	C	03/25/2021	BOFA SECURITIES INC	606,600	500,000	675,875	675,774		(541)			(541)		675,233		(68,633)	(68,633)	7,118	06/19/2059	2.B FE	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					30,051,761	29,521,458	30,088,630	26,745,280		17,539		17,539		30,249,445		(298,979)	(298,979)	542,356	XXX	XXX	
8399997	Total - Bonds - Part 4					30,070,329	29,540,026	30,107,116	26,763,847		17,540		17,540		30,268,013		(298,979)	(298,979)	542,333	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					30,070,329	29,540,026	30,107,116	26,763,847		17,540		17,540		30,268,013		(298,979)	(298,979)	542,333	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4						XXX													XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX													XXX	XXX	
9799997	Total - Common Stocks - Part 4						XXX													XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks						XXX													XXX	XXX	
9899999	Total - Preferred and Common Stocks						XXX													XXX	XXX	
9999999	Totals					30,070,329	XXX	30,107,116	26,763,847		17,540		17,540		30,268,013		(298,979)	(298,979)	542,333	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

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
The Bank of New York Mellon ... New York, NY					(1,947,342)	(4,406,946)	4,946,412	.XXX.
Federal Home Loan Bank of Pittsburgh ... Pittsburgh, PA					444,402	499,140	499,104	.XXX.
JPMorgan Chase Bank ... New York, NY					8,576,487	13,867,002	5,865,632	.XXX.
KeyBank National Association ... Cleveland, OH					3,026,049	4,426,896	6,554,926	.XXX.
The Northern Trust Company ... Chicago, IL		0.000	280		1,732,377	1,367,810	1,609,236	.XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			10,876	10,876	10,876	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	280		11,842,848	15,764,778	19,486,186	.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	280		11,842,848	15,764,778	19,486,186	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
0599999. Total - Cash	XXX	XXX	280		11,842,848	15,764,778	19,486,186	.XXX.

STATEMENT AS OF MARCH 31, 2021 OF THE COLONIAL PENN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999	Total - U.S. Government Bonds							
1099999	Total - All Other Government Bonds							
1799999	Total - U.S. States, Territories and Possessions Bonds							
2499999	Total - U.S. Political Subdivisions Bonds							
3199999	Total - U.S. Special Revenues Bonds							
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999	Total - Hybrid Securities							
5599999	Total - Parent, Subsidiaries and Affiliates Bonds							
6099999	Subtotal - SVO Identified Funds							
6599999	Subtotal - Unaffiliated Bank Loans							
7699999	Total - Issuer Obligations							
7799999	Total - Residential Mortgage-Backed Securities							
7899999	Total - Commercial Mortgage-Backed Securities							
7999999	Total - Other Loan-Backed and Structured Securities							
8099999	Total - SVO Identified Funds							
8199999	Total - Affiliated Bank Loans							
8299999	Total - Unaffiliated Bank Loans							
8399999	Total Bonds							
31846V-41-9	FIRST AMERICAN TREASURY OBLIGATIONS		.11/15/2019	0.000				
31846V-80-7	FIRST AMERICAN TREASURY OBLIG FUND		.03/02/2021	0.000		13,180		
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					13,180		
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE		.03/16/2021	0.000		1,555,697	296	185
8699999	Subtotal - All Other Money Market Mutual Funds					1,555,697	296	185
9999999	Total Cash Equivalents					1,568,877	296	185