

**ANNUAL STATEMENT**

OF THE

**Commonwealth Annuity and Life  
Insurance Company**

OF

**BRIGHTON**

IN THE STATE OF

**MASSACHUSETTS**

TO THE

**INSURANCE DEPARTMENT**

OF THE

**STATE OF**

---

FOR THE YEAR ENDED  
DECEMBER 31, 2019

**2019**

LIFE AND ACCIDENT AND HEALTH

**2019**



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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Commonwealth Annuity and Life Insurance Company

NAIC Group Code 3891 (Current) 3891 (Prior) NAIC Company Code 84824 Employer's ID Number 04-6145677

Organized under the Laws of Massachusetts, State of Domicile or Port of Entry MA

Country of Domicile United States of America

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

Incorporated/Organized 12/30/2002 Commenced Business 01/31/1967

Statutory Home Office 20 Guest Street (Street and Number) Brighton, MA, US 02135 (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Guest Street (Street and Number) Brighton, MA, US 02135 (City or Town, State, Country and Zip Code) 508-460-2400 (Area Code) (Telephone Number)

Mail Address 20 Guest Street (Street and Number or P.O. Box) Brighton, MA, US 02135 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Guest Street (Street and Number) Brighton, MA, US 02135 (City or Town, State, Country and Zip Code) 508-460-2400 (Area Code) (Telephone Number)

Internet Website Address http://www.commonwealthannuity.com

Statutory Statement Contact Tonya Rachelle Maxwell (Name) 515-393-3725 (Area Code) (Telephone Number) tonya.maxwell@gafg.com (E-mail Address) 774-369-3684 (FAX Number)

OFFICERS

President Robert Michael Arena Jr. Chief Financial Officer David Allen Jacoby
SVP, Associate General Counsel and Secretary Virginia Hope Johnson SVP and Appointed Actuary Robert James Egan

OTHER

Samuel Ramos, Chief Legal Officer and General Counsel John Nicholas Giamalis, SVP and Treasurer Jane Spanier Grosso, SVP and Controllor
Hanben Kim Lee, Executive Vice President Jonathan Hecht, Managing Director Brian Michael Hendry, Chief Audit Executive
Philip William Sherrill, Managing Director Andrew Mead Shainberg, Chief Compliance Officer Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.
Gary Phillip Silber, MD, Assoc. GC and Asst. Sec. Jason Michael Roach, Senior Vice President Daniel Patrick O'Shea, Chief Human Resources Officer
Natalie Rose Wagner, VP, SEC 38a-1 Chief Compliance Officer and Special Investigative Unit Officer Dean Pentikis, Managing Director Mark Francis Erickson, Senior Vice President
Maureen Helen Henderson, Senior Vice President Lori Ann LaForge, Chief Marketing Officer Susan Lorraine Fiengo, Senior Vice President
Sarah Anne Williams, Senior Vice President April Elizabeth Galda, Managing Director Eric David Todd, Managing Director
Kevin Michael Kimmerling, Senior Vice President, Associate General Counsel and Assistant Secretary Justin David MacNeil, Managing Director and Assistant Treasurer Jason Alexander Bickler, Managing Director
Anup Agarwal #, Chief Investment Officer Ilya Grigoryevich Finkler #, Senior Vice President Jason Kao #, Senior Vice President
Barrie Ribet Moskovich #, Managing Director Manu Sareen #, Managing Director Edward Clive Wilson #, Chief Risk Officer
Padma Elmgart #, Chief Technology Officer Victoria May Lau #, Senior Vice President Emily Anne LeMay #, Senior Vice President
Juan Ignacio Mazzini #, Senior Vice President Peter John Rugel #, MD, Chief Operations Officer

DIRECTORS OR TRUSTEES

Hanben Kim Lee Robert Michael Arena Jr. David Paul Wilken
Eric David Todd David Allen Jacoby

State of New York
County of New York SS:

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

Signature of Robert Michael Arena, Jr.

Robert Michael Arena, Jr. President

Virginia Hope Johnson Senior Vice President, Associate General Counsel and Secretary

Signature of David Allen Jacoby

David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 13 day of February, 2020
Jeannine Diorio

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

JEANNINE DIORIO
NOTARY PUBLIC-STATE OF NEW YORK
No. 01D16313924
Qualified in Richmond County
My Commission Expires 10-27-2022



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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Commonwealth Annuity and Life Insurance Company

NAIC Group Code 3891 (Current) 3891 (Prior) NAIC Company Code 84824 Employer's ID Number 04-6145677

Organized under the Laws of Massachusetts, State of Domicile or Port of Entry MA

Country of Domicile United States of America

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

Incorporated/Organized 12/30/2002 Commenced Business 01/31/1967

Statutory Home Office 20 Guest Street, Brighton, MA, US 02135

Main Administrative Office 20 Guest Street, Brighton, MA, US 02135. 508-460-2400

Mail Address 20 Guest Street, Brighton, MA, US 02135

Primary Location of Books and Records 20 Guest Street, Brighton, MA, US 02135. 508-460-2400

Internet Website Address http://www.commonwealthannuity.com

Statutory Statement Contact Tonya Rachelle Maxwell, tonya.maxwell@gafg.com, 515-393-3725, 774-369-3684

OFFICERS

President Robert Michael Arena Jr., Chief Financial Officer David Allen Jacoby
SVP, Associate General Counsel and Secretary Virginia Hope Johnson, SVP and Appointed Actuary Robert James Egan

OTHER

Samuel Ramos, Chief Legal Officer and General Counsel; John Nicholas Giamalis, SVP and Treasurer; Jane Spanier Grosso, SVP and Controllor; Hanben Kim Lee, Executive Vice President; Jonathan Hecht, Managing Director; Brian Michael Hendry, Chief Audit Executive; Philip William Sherrill, Managing Director; Andrew Mead Shainberg, Chief Compliance Officer; Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.; Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.; Jason Michael Roach, Senior Vice President; Daniel Patrick O'Shea, Chief Human Resources Officer; Natalie Rose Wagner, VP, SEC 38a-1 Chief Compliance Officer, Privacy Officer, Anti-Money Laundering Officer and Special Investigative Unit Officer; Dean Pentikis, Managing Director; Mark Francis Erickson, Senior Vice President; Maureen Helen Henderson, Senior Vice President; Lori Ann LaForge, Chief Marketing Officer; Susan Lorraine Fiengo, Senior Vice President; Sarah Anne Williams, Senior Vice President; April Elizabeth Galda, Managing Director; Eric David Todd, Managing Director; Kevin Michael Kimmerling, Senior Vice President, Associate General Counsel and Assistant Secretary; Justin David MacNeil, Managing Director and Assistant Treasurer; Jason Alexander Bickler, Managing Director; Anup Agarwal #, Chief Investment Officer; Ilya Grigoryevich Finkler #, Senior Vice President; Jason Kao #, Senior Vice President; Barrie Ribet Moskovich #, Managing Director; Manu Sareen #, Managing Director; Edward Clive Wilson #, Chief Risk Officer; Padma Elmgart #, Chief Technology Officer; Victoria May Lau #, Senior Vice President; Emily Anne LeMay #, Senior Vice President; Juan Ignacio Mazzini #, Senior Vice President; Peter John Rugel #, MD, Chief Operations Officer

DIRECTORS OR TRUSTEES

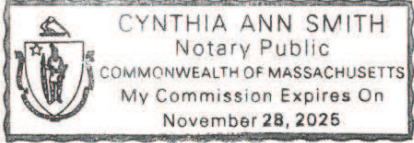
Hanben Kim Lee, Robert Michael Arena Jr., David Paul Wilken, Eric David Todd, David Allen Jacoby

State of Massachusetts, County of Suffolk SS:

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

Signatures of Robert Michael Arena, Jr., Virginia Hope Johnson, David Allen Jacoby with titles: President, Senior Vice President, Associate General Counsel and Secretary, Chief Financial Officer

Subscribed and sworn to before me this 17th day of February, 2020. a. Is this an original filing? Yes [ ] No [ ] b. If no, 1. State the amendment number, 2. Date filed, 3. Number of pages attached



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ASSETS**

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D) .....	14,203,617,978		14,203,617,978	11,030,397,405
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	20,594,824		20,594,824	12,131,400
2.2 Common stocks .....	2,859,789,061		2,859,789,061	2,376,765,787
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	1,513,948,010		1,513,948,010	1,448,163,807
3.2 Other than first liens .....				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ .....				
encumbrances) .....				
4.2 Properties held for the production of income (less				
\$ .....				
encumbrances) .....				
4.3 Properties held for sale (less \$ .....				
encumbrances) .....				
5. Cash (\$ .....97,327,312 , Schedule E - Part 1), cash equivalents				
(\$ .....449,739,007 , Schedule E - Part 2) and short-term				
investments (\$ .....151,850,826 , Schedule DA) .....	698,917,145		698,917,145	1,022,116,744
6. Contract loans (including \$ ..... premium notes) .....	364,457,835		364,457,835	284,892,734
7. Derivatives (Schedule DB) .....	82,538,440		82,538,440	57,469,993
8. Other invested assets (Schedule BA) .....	72,986,615		72,986,615	518,887,188
9. Receivables for securities .....	6,583,536		6,583,536	31,365,721
10. Securities lending reinvested collateral assets (Schedule DL) .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	19,823,433,444		19,823,433,444	16,782,190,779
13. Title plants less \$ ..... charged off (for Title insurers				
only) .....				
14. Investment income due and accrued .....	141,038,287		141,038,287	125,584,175
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	198,482		198,482	236,314
15.2 Deferred premiums and agents' balances and installments booked but				
deferred and not yet due (including \$ .....				
earned but unbilled premiums) .....	2,655,472		2,655,472	2,950,727
15.3 Accrued retrospective premiums (\$ ..... ) and				
contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,965,142		2,965,142	4,879,949
16.2 Funds held by or deposited with reinsured companies .....	102,073,999		102,073,999	63,771,786
16.3 Other amounts receivable under reinsurance contracts .....	202,221,785		202,221,785	173,550,638
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	29,106,395		29,106,395	
18.2 Net deferred tax asset .....	44,301,059		44,301,059	45,858,426
19. Guaranty funds receivable or on deposit .....	557,566		557,566	580,756
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets				
(\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....				
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	569,610,951	9,051,285	560,559,666	1,830,422
26. Total assets excluding Separate Accounts, Segregated Accounts and				
Protected Cell Accounts (Lines 12 to 25) .....	20,918,162,582	9,051,285	20,909,111,297	17,201,433,972
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts .....	2,216,843,904		2,216,843,904	2,053,948,038
28. Total (Lines 26 and 27) .....	23,135,006,486	9,051,285	23,125,955,201	19,255,382,010
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) .....				
2501. Deposit Accounting Receivable .....	557,043,614		557,043,614	
2502. Amounts recoverable from distribution channels .....	8,724,199	5,208,147	3,516,052	754,538
2503. Receivables Letter of Credit .....	2,517,086	2,517,086		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	1,326,052	1,326,052		1,075,884
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....	569,610,951	9,051,285	560,559,666	1,830,422

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ .....3,314,720,530 (Exh. 5, Line 9999999) less \$ ..... included in Line 6.3 (including \$ .....28,529,616 Modco Reserve) .....	3,314,720,530	1,944,884,736
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	74,751	42,267
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... Modco Reserve) .....	723,100,622	761,600,679
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) .....	5,824,806	7,494,835
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) .....	31	38
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid (Exhibit 4, Line 10) .....		
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) .....	506,748	542,075
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 \$ ..... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) .....	221,459	228,284
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 \$ .....119,897,194 assumed and \$ .....107,266,246 ceded .....	227,163,440	400,998,365
9.4 Interest maintenance reserve (IMR, Line 6) .....	94,268,933	82,334,510
10. Commissions to agents due or accrued-life and annuity contracts \$ .....386,978 accident and health \$ .....2,115 and deposit-type contract funds \$ ..... .....	389,093	384,177
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7) .....	7,258,572	6,688,770
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(22,563,057) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(29,053,240)	(39,643,699)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) .....	2,432,794	2,578,943
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		8,741,362
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	173,591	191,414
17. Amounts withheld or retained by reporting entity as agent or trustee .....	588,149	548,157
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	14,842,441	14,517,493
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 (AVR, Line 16, Col. 7) .....	44,881,351	52,671,333
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	2,167,837	1,437,954
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....	12,676,119,655	10,828,635,135
24.04 Payable to parent, subsidiaries and affiliates .....	1,797,082	8,470,705
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	293,605,247	309,312,653
24.08 Derivatives .....	42,007,091	802,270
24.09 Payable for securities .....	32,857,810	2,332,500
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	607,326,041	17,637,351
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	18,063,274,834	14,413,432,307
27. From Separate Accounts Statement .....	2,216,843,904	2,053,948,038
28. Total liabilities (Lines 26 and 27) .....	20,280,118,738	16,467,380,345
29. Common capital stock .....	2,526,000	2,526,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....	820,000,000	820,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .....	1,520,011,004	1,420,011,004
34. Aggregate write-ins for special surplus funds .....	44,999	44,999
35. Unassigned funds (surplus) .....	503,254,460	545,419,662
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 \$ .....0 in Separate Accounts Statement) .....	2,843,310,463	2,785,475,665
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....	2,845,836,463	2,788,001,665
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	23,125,955,201	19,255,382,010
<b>DETAILS OF WRITE-INS</b>		
2501. Deposit contracts payable .....	619,744,662	21,715,801
2502. FwH payable - IMR .....	(36,484,165)	(22,013,189)
2503. Derivatives collateral .....	17,400,000	9,900,000
2598. Summary of remaining write-ins for Line 25 from overflow page .....	6,665,545	8,034,739
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....	607,326,041	17,637,351
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) .....		
3401. Annuity mortality fluctuation reserve .....	44,999	44,999
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	44,999	44,999

## SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) .....	1,591,831,683	1,372,615,538
2. Considerations for supplementary contracts with life contingencies .....	4,023,409	220,820
3. Net investment income (Exhibit of Net Investment Income, Line 17) .....	717,963,484	516,110,267
4. Amortization of Interest Maintenance Reserve (IMR, Line 5) .....	8,936,627	9,694,570
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) .....	135,914,691	399,696,977
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 .....	39,479,314	42,412,305
8.2 Charges and fees for deposit-type contracts .....		
8.3 Aggregate write-ins for miscellaneous income .....	85,818,065	19,556,416
9. Total (Lines 1 to 8.3) .....	2,583,967,273	2,360,306,893
10. Death benefits .....	52,813,609	52,648,370
11. Matured endowments (excluding guaranteed annual pure endowments) .....		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) .....	135,610,716	140,776,946
13. Disability benefits and benefits under accident and health contracts .....	1,412,666	1,478,408
14. Coupons, guaranteed annual pure endowments and similar benefits .....	40,693	41,451
15. Surrender benefits and withdrawals for life contracts .....	308,594,412	358,447,952
16. Group conversions .....		
17. Interest and adjustments on contract or deposit-type contract funds .....	(14,644,490)	202,333,254
18. Payments on supplementary contracts with life contingencies .....	32,024	9,873
19. Increase in aggregate reserves for life and accident and health contracts .....	1,369,868,278	734,636,721
20. Totals (Lines 10 to 19) .....	1,853,727,908	1,490,372,975
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) .....	5,963,340	5,536,106
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) .....	143,909,553	426,499,664
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) .....	83,328,590	91,279,439
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) .....	3,550,062	217,582
25. Increase in loading on deferred and uncollected premiums .....	(85,726)	(87,169)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	(62,094,397)	(63,345,919)
27. Aggregate write-ins for deductions .....	408,870,706	438,126,229
28. Totals (Lines 20 to 27) .....	2,437,170,036	2,388,598,907
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	146,797,237	(28,292,014)
30. Dividends to policyholders and refunds to members .....	1,315,815	1,308,455
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	145,481,422	(29,600,469)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	46,008,392	40,965,118
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) .....	99,473,030	(70,565,587)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(14,187,332) (excluding taxes of \$ .....5,203,028 transferred to the IMR) .....	(131,949,209)	47,618,858
35. Net income (Line 33 plus Line 34) .....	(32,476,179)	(22,946,729)
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....	2,788,001,665	2,488,247,766
37. Net income (Line 35) .....	(32,476,179)	(22,946,729)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....3,881,567 .....	(24,426,718)	94,010,220
39. Change in net unrealized foreign exchange capital gain (loss) .....		(4,611)
40. Change in net deferred income tax .....	2,324,199	(20,880,903)
41. Change in nonadmitted assets .....	(8,976,955)	9,097,149
42. Change in liability for reinsurance in unauthorized and certified companies .....	(729,883)	(1,081,824)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....		
44. Change in asset valuation reserve .....	7,789,982	(12,954,053)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) .....		
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	993,356	(733,989)
47. Other changes in surplus in Separate Accounts Statement .....	(993,356)	733,989
48. Change in surplus notes .....		200,000,000
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 .....	100,000,000	130,000,000
51.2 Transferred to capital (Stock Dividend) .....		
51.3 Transferred from capital .....		
51.4 Change in surplus as a result of reinsurance .....	(8,763,270)	(11,265,350)
52. Dividends to stockholders .....		(50,000,000)
53. Aggregate write-ins for gains and losses in surplus .....	23,093,622	(14,220,000)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	57,834,798	299,753,899
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....	2,845,836,463	2,788,001,665
<b>DETAILS OF WRITE-INS</b>		
08.301. Mortality fees .....	39,103,035	36,684,424
08.302. FwH net assumed/ceded activity .....	25,771,105	(3,061,651)
08.303. Service Fee Revenue .....	9,265,893	9,668,479
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	11,678,032	(23,734,836)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) .....	85,818,065	19,556,416
2701. Ceded funds withheld net investment income .....	538,111,783	366,838,415
2702. FwH ceded realized losses .....	(151,015,405)	46,800,560
2703. Net change in deposit liabilities .....	55,354,474	55,096,867
2798. Summary of remaining write-ins for Line 27 from overflow page .....	(33,580,146)	(30,609,613)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) .....	408,870,706	438,126,229
5301. Prior year audit adjustment - investment in subsidiary .....	23,093,622	
5302. Prior year audit adjustment - reserve for indemnity guarantee .....		(14,220,000)
5303. ....		
5398. Summary of remaining write-ins for Line 53 from overflow page .....		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) .....	23,093,622	(14,220,000)

## CASH FLOW

	1	2
	Current Year	Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance .....	572,397,151	1,618,113,085
2. Net investment income .....	712,558,474	438,535,102
3. Miscellaneous income .....	240,515,453	173,055,343
4. Total (Lines 1 through 3) .....	1,525,471,078	2,229,703,530
5. Benefit and loss related payments .....	1,958,299,150	1,653,640,956
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(34,382,643)	(4,334,070)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	120,635,653	129,565,371
8. Dividends paid to policyholders .....	1,351,142	1,340,521
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	74,871,845	1,591,514
10. Total (Lines 5 through 9) .....	2,120,775,147	1,781,804,292
11. Net cash from operations (Line 4 minus Line 10) .....	(595,304,069)	447,899,238
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	4,824,867,657	5,221,205,762
12.2 Stocks .....	23,755,598	
12.3 Mortgage loans .....	278,406,039	83,327,586
12.4 Real estate .....		
12.5 Other invested assets .....	266,506,390	372,202,804
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....		
12.7 Miscellaneous proceeds .....	24,782,185	(21,887,515)
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	5,418,317,869	5,654,848,637
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	5,160,969,623	4,968,402,507
13.2 Stocks .....	2,949,960	30,000,000
13.3 Mortgage loans .....	344,873,410	404,210,252
13.4 Real estate .....		
13.5 Other invested assets .....	293,113,523	298,693,326
13.6 Miscellaneous applications .....	(30,525,309)	17,128,681
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	5,771,381,207	5,718,434,766
14. Net increase (decrease) in contract loans and premium notes .....	(12,842,257)	(17,314,152)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....	(340,221,082)	(46,271,977)
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes .....		200,000,000
16.2 Capital and paid in surplus, less treasury stock .....	100,000,000	130,000,000
16.3 Borrowed funds .....	(40,857,639)	(42,978,056)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(38,500,058)	211,513,184
16.5 Dividends to stockholders .....		50,000,000
16.6 Other cash provided (applied) .....	591,683,248	(157,364,737)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	612,325,551	291,170,391
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(323,199,600)	692,797,652
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	1,022,116,744	329,319,092
19.2 End of year (Line 18 plus Line 19.1) .....	698,917,145	1,022,116,744

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

20.0001. Assumption transfer of assets from RiverSource Life Insurance Company .....	1,256,749,177	
20.0002. Assumption transfer of assets from Banner Life Insurance Company .....	232,561,208	
20.0003. Assumption transfer of assets from Mass Mutual .....	326,317,534	
20.0004. Assumption transfer of assets from Guaranty Income Life Insurance Company .....	1,150,644,967	
20.0005. Non cash exchanges .....	211,251,977	
20.0006. Non cash transfer intercompany bonds .....	127,164,126	
20.0007. Assumption transfer of assets from Standard .....		422,681,679
20.0008. Assumption transfer of assets from Hartford Life Insurance .....		6,958,671,069
20.0009. Non cash transfer of Other Invested Assets for Bonds .....		91,050,737
20.0010. Transfer of Surplus Note .....	365,000,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	1,591,831,683	14,700,260	273,970	426,599,239	1,150,258,204	10			
2. Considerations for supplementary contracts with life contingencies	4,023,409	XXX	XXX	4,023,409		XXX	XXX		XXX
3. Net investment income	717,963,484	106,186,412	247,465	405,201,283	94,409,487			111,918,837	
4. Amortization of Interest Maintenance Reserve (IMR)	8,936,627	2,332,801	4,840	4,366,894	566,625			1,665,467	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	135,914,691	8,119,270		125,033,077	2,762,344		XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,479,314	23,775,581	42,480	15,041,259			XXX	619,994	
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	85,818,065	55,289,131	55,386	26,074,518	2,893,282			1,505,748	
9. Totals (Lines 1 to 8.3)	2,583,967,273	210,403,455	624,141	1,006,339,679	1,250,889,942	10		115,710,046	
10. Death benefits	52,813,609	51,055,039	337,674	346,677		XXX	XXX	1,074,219	
11. Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12. Annuity benefits	135,610,716	XXX	XXX	79,531,270	24,333,719	XXX	XXX	31,745,727	XXX
13. Disability benefits and benefits under accident and health contracts	1,412,666	1,426,127				(13,461)	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	40,693	40,693					XXX		
15. Surrender benefits and withdrawals for life contracts	308,594,412	46,891,889	453,109	241,873,311	18,101,244	XXX	XXX	1,274,859	
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	(14,644,490)	683,725	3,181	77,679	17,038		XXX	(15,426,113)	
18. Payments on supplementary contracts with life contingencies	32,024	2,487		29,537		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	1,369,868,278	(18,329,181)	281,934	160,804,611	1,227,078,430	32,484	XXX		
20. Totals (Lines 10 to 19)	1,853,727,908	81,770,779	1,075,898	482,663,085	1,269,530,431	19,023	XXX	18,668,692	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,963,340	257,177	1,406	5,695,219	9,538				XXX
22. Commissions and expense allowances on reinsurance assumed	143,909,553	4,432,570	10,101	134,803,596	4,663,286		XXX		
23. General insurance expenses and fraternal expenses	83,328,590	11,655,477	58,471	45,729,930	25,285,200			599,512	
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,550,062	2,074,338	982	912,948	253,557	(26,823)		335,060	
25. Increase in loading on deferred and uncollected premiums	(85,726)	(85,726)					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(62,094,397)	(55,245,493)	(393,648)	(5,425,991)			XXX	(1,029,265)	
27. Aggregate write-ins for deductions	408,870,706	119,085,870	35	141,297,801	64,594,410			83,892,590	
28. Totals (Lines 20 to 27)	2,437,170,036	163,944,992	753,245	805,676,588	1,364,336,422	(7,800)		102,466,589	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	146,797,237	46,458,463	(129,104)	200,663,091	(113,446,480)	7,810		13,243,457	
30. Dividends to policyholders and refunds to members	1,315,815	1,315,814		1			XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	145,481,422	45,142,649	(129,104)	200,663,090	(113,446,480)	7,810		13,243,457	
32. Federal income taxes incurred (excluding tax on capital gains)	46,008,392	14,276,330	(40,829)	63,459,554	(35,877,365)	2,470		4,188,232	
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)	99,473,030	30,866,319	(88,275)	137,203,536	(77,569,115)	5,340		9,055,225	
34. Policies/certificates in force end of year							XXX		
<b>DETAILS OF WRITE-INS</b>									
08.301. Mortality Fees	39,103,035	38,465,170		158				637,707	
08.302. FwH net assumed/ceded activity	25,771,105	11,985,789	1,393	10,609,280	2,852,861			321,782	
08.303. Service Fee Revenue	9,265,893	788,252	2,644	8,474,997					
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	11,678,032	4,049,920	51,349	6,990,083	40,421			546,259	
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	85,818,065	55,289,131	55,386	26,074,518	2,893,282			1,505,748	
2701. Ceded funds withheld net investment income	538,111,783	64,864,974		320,851,308	66,127,772			86,267,729	
2702. FwH ceded realized losses	(151,015,405)	260,976	35	(147,924,497)	(1,533,362)			(1,818,557)	
2703. Net change in deposit liabilities	55,354,474	55,354,474							
2798. Summary of remaining write-ins for Line 27 from overflow page	(33,580,146)	(1,394,554)		(31,629,010)				(556,582)	
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	408,870,706	119,085,870	35	141,297,801	64,594,410			83,892,590	



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	14,700,260		9,994,507			4,536,742		(614,687)	783,698			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	106,186,412		20,966,448	131,313		64,364,843			20,723,808			
4. Amortization of Interest Maintenance Reserve (IMR)	2,332,801		656,463	3,156		1,469,839			203,343			
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	8,119,270		1,225,859			5,155,037			1,738,374			
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	23,775,581					3,878		502,675	23,269,028			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	55,289,133		3,801,184	183		35,003,799		4,505,288	11,978,679			
9. Totals (Lines 1 to 8.3)	210,403,457		36,644,461	134,652		110,534,138		4,393,276	58,696,930			
10. Death benefits	51,055,039		14,964,834			9,955,589		2,046,128	24,088,488			
11. Matured endowments (excluding guaranteed annual pure endowments)												
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	1,426,127		302,487			182,344			941,296			
14. Coupons, guaranteed annual pure endowments and similar benefits	40,693		40,693									
15. Surrender benefits and withdrawals for life contracts	46,891,889		4,749,763			5,582,318		4,868,696	31,691,112			
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	683,725		216,531			238,152		15,464	213,578			
18. Payments on supplementary contracts with life contingencies	2,487		2,487									
19. Increase in aggregate reserves for life and accident and health contracts	(18,329,181)		(7,520,521)	(429,811)		(6,761,580)			(3,617,269)			
20. Totals (Lines 10 to 19)	81,770,779		12,756,274	(429,811)		9,196,823		6,930,288	53,317,205			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	257,177		1,143			6,709		354	248,971			XXX
22. Commissions and expense allowances on reinsurance assumed	4,432,570		301,702			2,158,746		(753,665)	2,725,787			
23. General insurance expenses	11,655,477		2,792,059	118,525		6,260,605		275,984	2,208,304			
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,074,338		269,066	24,532		1,047,532		91,990	641,218			
25. Increase in loading on deferred and uncollected premiums	(85,726)		(85,165)			(561)						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(55,245,493)					(3,181)		(3,500,330)	(51,741,982)			
27. Aggregate write-ins for deductions	119,085,870		11,580,195			81,536,727		(303,941)	26,272,889			
28. Totals (Lines 20 to 27)	163,944,992		27,615,274	(286,754)		100,203,400		2,740,680	33,672,392			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	46,458,465		9,029,187	421,406		10,330,738		1,652,596	25,024,538			
30. Dividends to policyholders and refunds to members	1,315,814		1,315,814									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	45,142,651		7,713,373	421,406		10,330,738		1,652,596	25,024,538			
32. Federal income taxes incurred (excluding tax on capital gains)	14,276,330		2,439,349	133,269		3,267,088		522,632	7,913,992			
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)	30,866,321		5,274,024	288,137		7,063,650		1,129,964	17,110,546			
34. Policies/certificates in force end of year												
<b>DETAILS OF WRITE-INS</b>												
08.301. Mortality fees	38,465,169					25,765,482		4,089,724	8,609,963			
08.302. FwH net assumed/ceded activity	11,985,790		3,862,537			7,521,801			601,452			
08.303. Service Fee Revenue	788,252								788,252			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	4,049,922		(61,353)	183		1,716,516		415,564	1,979,012			
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	55,289,133		3,801,184	183		35,003,799		4,505,288	11,978,679			
2701. Ceded funds withheld net investment income	64,864,974		11,496,099			43,433,101			9,935,774			
2702. FwH ceded realized losses	260,976		84,096			158,044			18,836			
2703. Net change in deposit liabilities	55,354,474					37,945,582			17,408,892			
2798. Summary of remaining write-ins for Line 27 from overflow page	(1,394,554)							(303,941)	(1,090,613)			
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	119,085,870		11,580,195			81,536,727		(303,941)	26,272,889			

(a) Include premium amounts for preneed plans included in Line 1  
 (b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.  
 (c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	273,970				273,970				
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	247,465	202		1,200	246,063				
4. Amortization of Interest Maintenance Reserve (IMR)	4,840				4,840				
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
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	42,480				42,480				
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	55,386	1,325			54,061				
9. Totals (Lines 1 to 8.3)	624,141	1,527		1,200	621,414				
10. Death benefits	337,674				337,674				
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	453,109				453,109				
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	3,181				3,181				
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	281,934	51		2,930	278,953				
20. Totals (Lines 10 to 19)	1,075,898	51		2,930	1,072,917				
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,406				1,406				XXX
22. Commissions and expense allowances on reinsurance assumed	10,101				10,101				
23. General insurance expenses	58,471	342		2,037	56,092				
24. Insurance taxes, licenses and fees, excluding federal income taxes	982				982				
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(393,648)				(393,648)				
27. Aggregate write-ins for deductions	35	35							
28. Totals (Lines 20 to 27)	753,245	428		4,967	747,850				
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(129,104)	1,099		(3,767)	(126,436)				
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)	(129,104)	1,099		(3,767)	(126,436)				
32. Federal income taxes incurred (excluding tax on capital gains)	(40,829)	348		(1,191)	(39,986)				
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)	(88,275)	751		(2,576)	(86,450)				
34. Policies/certificates in force end of year									
<b>DETAILS OF WRITE-INS</b>									
08.301. Net assumed adjustment to IMR	530				530				
08.302. Service Fee Revenue	2,644				2,644				
08.303. FwH net assumed/ceded activity	1,393	1,393							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	50,819	(68)			50,887				
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	55,386	1,325			54,061				
2701. FWH ceded realized losses	35	35							
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	35	35							

(a) Includes the following amounts for FEGLI/SGLI: Line 1, Line 10, Line 16, Line 23, Line 24

(b) Include premium amounts for preneed plans included in Line 1

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for individual annuity contracts	426,599,239	350,779,183	69,531,233	(2,778,749)	7,906,363	1,161,209	
2. Considerations for supplementary contracts with life contingencies	4,023,409	XXX	XXX	XXX	XXX	4,023,409	XXX
3. Net investment income	405,201,283	254,309,774	15,310,174	25,915,719	5,641,645	104,023,971	
4. Amortization of Interest Maintenance Reserve (IMR)	4,366,894	3,891,417	(177,728)	989,908	210,690	(547,393)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	125,033,077	54,024,741	26,013,622	42,003,765	188,027	2,802,922	
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	15,041,259			14,417,600	548,375	75,284	
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	26,074,518	(4,866,761)	134,776	31,818,028	231,014	(1,242,539)	
9. Totals (Lines 1 to 8.3)	1,006,339,679	658,138,354	110,812,077	112,366,271	14,726,114	110,296,863	
10. Death benefits	346,677	346,677					
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	79,531,270	53,302,628	4,920,340	931,079	295,959	20,081,264	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	241,873,311	174,719,735	12,576,530	33,235,339	21,022,121	319,586	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	77,679	(36,942)		98,802	45,564	(29,745)	
18. Payments on supplementary contracts with life contingencies	29,537			29,537			
19. Increase in aggregate reserves for life and accident and health contracts	160,804,611	148,507,805	52,785,250	(11,855)		(40,476,589)	
20. Totals (Lines 10 to 19)	482,663,085	376,839,903	70,282,120	34,282,902	21,363,644	(20,105,484)	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,695,219	834,480	399	4,116,538	735,384	8,418	
22. Commissions and expense allowances on reinsurance assumed	134,803,596	67,014,417	31,163,595	33,643,350		2,982,234	
23. General insurance expenses	45,729,930	28,806,900	2,647,493	13,428,463	556,282	290,792	
24. Insurance taxes, licenses and fees, excluding federal income taxes	912,948	686,705	12,198	202,595	21,286	(9,836)	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(5,425,991)	(407,265)		(471,868)	(3,874,318)	(672,540)	
27. Aggregate write-ins for deductions	141,297,801	183,606,889	8,286,677	(143,597,759)		93,001,994	
28. Totals (Lines 20 to 27)	805,676,588	657,382,029	112,392,482	(58,395,779)	18,802,278	75,495,578	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	200,663,091	756,325	(1,580,405)	170,762,050	(4,076,164)	34,801,285	
30. Dividends to policyholders and refunds to members	1	1					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	200,663,090	756,324	(1,580,405)	170,762,050	(4,076,164)	34,801,285	
32. Federal income taxes incurred (excluding tax on capital gains)	63,459,554	239,187	(499,802)	54,003,372	(1,289,084)	11,005,881	
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)	137,203,536	517,137	(1,080,603)	116,758,678	(2,787,080)	23,795,404	
34. Policies/certificates in force end of year							
<b>DETAILS OF WRITE-INS</b>							
08.301. Mortality fees	158	158					
08.302. FWH net assumed/ceded activity	2,746,150			2,746,150			
08.303. Service Fee Revenue	8,474,997			8,474,997			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	14,853,213	(4,866,919)	134,776	20,596,881	231,014	(1,242,539)	
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	26,074,518	(4,866,761)	134,776	31,818,028	231,014	(1,242,539)	
2701. Ceded funds withheld net investment income	320,851,308	187,235,381	8,286,677	31,360,140		93,969,110	
2702. FWH ceded realized losses	(147,924,497)	(3,627,145)		(143,198,773)		(1,098,579)	
2703. Modified coinsurance reserve adjustment	(35,351,952)			(35,483,415)		131,463	
2798. Summary of remaining write-ins for Line 27 from overflow page	3,722,942	(1,347)		3,724,289			
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	141,297,801	183,606,889	8,286,677	(143,597,759)		93,001,994	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for group annuity contracts	1,150,258,204					1,150,258,204	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	94,409,487	71,520,322		1,250,607		21,638,558	
4. Amortization of Interest Maintenance Reserve (IMR)	566,625	438,645		46,808		81,172	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	2,762,344	2,655,013		97,232		10,099	
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	2,893,282	2,516,496		320,046		56,740	
9. Totals (Lines 1 to 8.3)	1,250,889,942	77,130,476		1,714,693		1,172,044,773	
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	24,333,719	8,058,595				16,275,124	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	18,101,244	18,101,124				120	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	17,038			5,165		11,873	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	1,227,078,430	(22,771,702)				1,249,850,132	
20. Totals (Lines 10 to 19)	1,269,530,431	3,388,017		5,165		1,266,137,249	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,538	4,083		5,163		292	
22. Commissions and expense allowances on reinsurance assumed	4,663,286	2,950,015		97,232		1,616,039	
23. General insurance expenses	25,285,200	4,554,173		3,382,044		17,348,983	
24. Insurance taxes, licenses and fees, excluding federal income taxes	253,557	104,839		136,724		11,994	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	64,594,410	63,234,560		1,193,563		166,287	
28. Totals (Lines 20 to 27)	1,364,336,422	74,235,687		4,819,891		1,285,280,844	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(113,446,480)	2,894,789		(3,105,198)		(113,236,071)	
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)	(113,446,480)	2,894,789		(3,105,198)		(113,236,071)	
32. Federal income taxes incurred (excluding tax on capital gains)	(35,877,365)	915,475		(982,016)		(35,810,824)	
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)	(77,569,115)	1,979,314		(2,123,182)		(77,425,247)	
34. Policies/certificates in force end of year							
<b>DETAILS OF WRITE-INS</b>							
08.301. FwH net assumed/ceded activity	2,852,861	2,443,860		350,920		58,081	
08.302. Net assumed adjustment to IMR	5,880			5,038		842	
08.303. Other Income	34,541	72,636		(35,912)		(2,183)	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,893,282	2,516,496		320,046		56,740	
2701. Ceded funds withheld net investment income	66,127,772	64,778,103		1,184,615		165,054	
2702. FwH ceded realized losses	(1,533,362)	(1,543,543)		8,948		1,233	
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	64,594,410	63,234,560		1,193,563		166,287	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
1. Premiums for accident and health contracts	10												10
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	10												10
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	(13,461)												(13,461)
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	32,484												32,484
20. Totals (Lines 10 to 19)	19,023												19,023
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expensess													
24. Insurance taxes, licenses and fees, excluding federal income taxes	(26,823)										(27,370)		547
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	(7,800)										(27,370)		19,570
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	7,810										27,370		(19,560)
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)	7,810										27,370		(19,560)
32. Federal income taxes incurred (excluding tax on capital gains)	2,470										8,656		(6,186)
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)	5,340										18,714		(13,374)
34. Policies/certificates in force end of year													
<b>DETAILS OF WRITE-INS</b>													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life <sup>(b)</sup> (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	423,204,827		162,618,258	9,142,752		153,360,086			98,083,731			
2. Tabular net premiums or considerations	37,538,153		8,678,856	2,523,550		7,790,948			18,544,799			
3. Present value of disability claims incurred												
4. Tabular interest	17,300,357		7,095,837	350,279		6,003,237			3,851,004			
5. Tabular less actual reserve released	442,505		1,089,125	4,203		(650,823)						
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(7,344,166)		398,811	(206,884)		4,952,049			(12,488,142)			
8. Totals (Lines 1 to 7)	471,141,676		179,880,887	11,813,900		171,455,497			107,991,392			
9. Tabular cost	28,524,822		9,337,276	2,717,819		11,981,676			4,488,051			
10. Reserves released by death	35,314,862		10,210,692	54,671		7,233,284			17,816,215			
11. Reserves released by other terminations (net)	18,973,210		5,235,182	328,469		5,642,031			7,767,528			
12. Annuity, supplementary contract and disability payments involving life contingencies	941,296								941,296			
13. Net transfers to or (from) Separate Accounts	(17,488,160)								(17,488,160)			
14. Total Deductions (Lines 9 to 13)	66,266,030		24,783,150	3,100,959		24,856,991			13,524,930			
15. Reserve December 31 of current year	404,875,646		155,097,737	8,712,941		146,598,506			94,466,462			
<b>Cash Surrender Value and Policy Loans</b>												
16. CSV Ending balance December 31, current year	393,872,470		164,346,744			142,451,879			87,073,847			
17. Amount Available for Policy Loans Based upon Line 16 CSV	354,485,224		147,912,070			128,206,691			78,366,463			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on \_\_\_\_\_ page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)**  
**(N/A Fraternal)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year .....	4,059,357	25,101			146,792	3,887,464			
2. Tabular net premiums or considerations .....	650,612				4,609	646,003			
3. Present value of disability claims incurred .....									
4. Tabular interest .....	168,754	858			6,818	161,078			
5. Tabular less actual reserve released .....									
6. Increase in reserve on account of change in valuation basis .....									
7. Other increases (net) .....	122,845				343	122,502			
8. Totals (Lines 1 to 7) .....	5,001,568	25,959			158,562	4,817,047			
9. Tabular cost .....	409,494	613			8,840	400,041			
10. Reserves released by death .....	9,188					9,188			
11. Reserves released by other terminations (net) .....	131,502	194				131,308			
12. Annuity, supplementary contract and disability payments involving life contingencies .....									
13. Net transfers to or (from) Separate Accounts .....	110,093					110,093			
14. Total Deductions (Lines 9 to 13) .....	660,277	807			8,840	650,630			
15. Reserve December 31 of current year .....	4,341,291	25,152			149,722	4,166,417			
<b>Cash Surrender Value and Policy Loans</b>									
16. CSV Ending balance December 31, current year .....	1,991,000				148,487	1,842,513			
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	1,791,900				133,638	1,658,262			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on \_\_\_\_\_ page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year .....	1,339,986,894	997,492,728	120,143,772	69,335,151		153,015,243	
2. Tabular net premiums or considerations .....	159,122,691	110,202,785	43,898,691	1,070,176		3,951,039	
3. Present value of disability claims incurred .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest .....	47,546,506	31,147,130	3,452,534	7,885,627		5,061,215	
5. Tabular less actual reserve released .....	(3,131,071)	(3,193,917)				62,846	
6. Increase in reserve on account of change in valuation basis .....							
7. Other increases (net) .....	178,958,998	190,046,285	20,872,671	950,133		(32,910,091)	
8. Totals (Lines 1 to 7) .....	1,722,484,018	1,325,695,011	188,367,668	79,241,087		129,180,252	
9. Tabular cost .....							
10. Reserves released by death .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net) .....	195,521,570	178,098,773	16,467,764	828,281		126,752	
12. Annuity, supplementary contract and disability payments involving life contingencies .....	16,868,062	353,216				16,514,846	
13. Net transfers to or (from) Separate Accounts .....	9,302,881	1,242,489	(1,029,118)	9,089,510			
14. Total Deductions (Lines 9 to 13) .....	221,692,513	179,694,478	15,438,646	9,917,791		16,641,598	
15. Reserve December 31 of current year .....	1,500,791,505	1,146,000,533	172,929,022	69,323,296		112,538,654	
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV Ending balance December 31, current year .....	1,361,456,038	1,134,809,078	172,656,366	53,990,594			
17. Amount Available for Policy Loans Based upon Line 16 CSV .....							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)**  
**(N/A Fraternal)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year .....	177,633,657	177,588,461				45,196	
2. Tabular net premiums or considerations .....	1,222,785,757	14,995				1,222,770,762	
3. Present value of disability claims incurred .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest .....	17,707,430	6,517,552				11,189,878	
5. Tabular less actual reserve released .....	(2,894,981)					(2,894,981)	
6. Increase in reserve on account of change in valuation basis .....							
7. Other increases (net) .....	33,019,503					33,019,503	
8. Totals (Lines 1 to 7) .....	1,448,251,366	184,121,008				1,264,130,358	
9. Tabular cost .....							
10. Reserves released by death .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net) .....	29,321,123	29,319,244				1,879	
12. Annuity, supplementary contract and disability payments involving life contingencies .....	14,233,148					14,233,148	
13. Net transfers to or (from) Separate Accounts .....	(14,995)	(14,995)					
14. Total Deductions (Lines 9 to 13) .....	43,539,276	29,304,249				14,235,027	
15. Reserve December 31 of current year .....	1,404,712,090	154,816,759				1,249,895,331	
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV Ending balance December 31, current year .....	154,720,153	154,720,153					
17. Amount Available for Policy Loans Based upon Line 16 CSV .....							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

## EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 3,143,847	3,484,215
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 584,362,795	600,005,892
1.3 Bonds of affiliates	(a) 330,024	779,650
2.1 Preferred stocks (unaffiliated)	(b) 844,083	844,083
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	844,023	836,323
2.21 Common stocks of affiliates		
3. Mortgage loans	(c) 69,137,498	68,639,123
4. Real estate	(d)	
5. Contract loans	19,148,216	18,773,629
6. Cash, cash equivalents and short-term investments	(e) 23,727,699	23,727,699
7. Derivative instruments	(f)	
8. Other invested assets	19,429,373	19,331,055
9. Aggregate write-ins for investment income	5,182,464	5,182,464
10. Total gross investment income	726,150,022	741,604,133
11. Investment expenses		(g) 23,374,393
12. Investment taxes, licenses and fees, excluding federal income taxes		(g)
13. Interest expense		(h)
14. Depreciation on real estate and other invested assets		(i)
15. Aggregate write-ins for deductions from investment income		266,256
16. Total deductions (Lines 11 through 15)		23,640,649
17. Net investment income (Line 10 minus Line 16)		717,963,484
<b>DETAILS OF WRITE-INS</b>		
0901. Miscellaneous	3,514,691	3,514,691
0902. Letters of Credit	1,667,773	1,667,773
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	5,182,464	5,182,464
1501. Repo Expense		266,256
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		266,256

- (a) Includes \$ 90,326,139 accrual of discount less \$ 75,580,238 amortization of premium and less \$ 44,456,807 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ 8,745 amortization of premium and less \$ 6,599 paid for accrued dividends on purchases.
- (c) Includes \$ 2,891,939 accrual of discount less \$ 3,842,305 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

## EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	9,315,777		9,315,777		
1.1 Bonds exempt from U.S. tax					
1.2 Other bonds (unaffiliated)	(25,643,317)		(25,643,317)	549,685	
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)	(386,016)		(386,016)		
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)					
2.21 Common stocks of affiliates				19,564,774	
3. Mortgage loans	267,198		267,198		
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments	513,696		513,696		
7. Derivative instruments	(98,575,276)		(98,575,276)	(16,132,625)	
8. Other invested assets		(6,847,656)	(6,847,656)	(1,433,365)	
9. Aggregate write-ins for capital gains (losses)	(4,625)		(4,625)		
10. Total capital gains (losses)	(114,512,563)	(6,847,656)	(121,360,219)	2,548,469	
<b>DETAILS OF WRITE-INS</b>					
0901. Miscellaneous Loss	(4,625)		(4,625)		
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page					
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(4,625)		(4,625)		

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
<b>FIRST YEAR (other than single)</b>												
1. Uncollected												
2. Deferred and accrued	3,685		3,685									
3. Deferred, accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed	3,685		3,685									
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	3,685		3,685									
4. Advance												
5. Line 3.4 - Line 4	3,685		3,685									
6. Collected during year:												
6.1 Direct	3,996		3,996									
6.2 Reinsurance assumed	379,249,591		125	379,249,466								
6.3 Reinsurance ceded	227,335,825			227,335,825								
6.4 Net	151,917,762		4,121	151,913,641								
7. Line 5 + Line 6.4	151,921,447		7,806	151,913,641								
8. Prior year (uncollected + deferred and accrued - advance)	3,561		3,561									
9. First year premiums and considerations:												
9.1 Direct	3,996		3,996									
9.2 Reinsurance assumed	379,249,716		250	379,249,466								
9.3 Reinsurance ceded	227,335,825			227,335,825								
9.4 Net (Line 7 - Line 8)	151,917,887		4,246	151,913,641								
<b>SINGLE</b>												
10. Single premiums and considerations:												
10.1 Direct	13,373,036		2,525,909	10,847,127								
10.2 Reinsurance assumed	1,198,300,596		27,104	47,722,312				1,150,551,180				
10.3 Reinsurance ceded	60,911,644		2,058,355	58,560,313				292,976				
10.4 Net	1,150,761,988		494,658	9,126				1,150,258,204				
<b>RENEWAL</b>												
11. Uncollected	266,359		266,359									
12. Deferred and accrued	3,307,223		3,307,223									
13. Deferred, accrued and uncollected:												
13.1 Direct	1,560,664		1,559,248							1,416		
13.2 Reinsurance assumed	3,445,744		3,445,744									
13.3 Reinsurance ceded	1,432,826		1,431,410							1,416		
13.4 Net (Line 11 + Line 12)	3,573,582		3,573,582									
14. Advance	221,459		221,459									
15. Line 13.4 - Line 14	3,352,123		3,352,123									
16. Collected during year:												
16.1 Direct	72,159,329		44,060,669	27,683,538		177,833				237,289		
16.2 Reinsurance assumed	2,434,896,353		19,069,727	2,414,566,647		255,486	1,004,493					
16.3 Reinsurance ceded	2,213,527,191		44,552,352	2,167,573,718		159,349	1,004,493			237,279		
16.4 Net	293,528,491		18,578,044	274,676,467		273,970				10		
17. Line 15 + Line 16.4	296,880,614		21,930,167	274,676,467		273,970				10		
18. Prior year (uncollected + deferred and accrued - advance)	7,728,806		7,728,806									
19. Renewal premiums and considerations:												
19.1 Direct	72,022,891		43,927,409	27,683,538		177,833				234,111		
19.2 Reinsurance assumed	2,430,540,743		14,714,117	2,414,566,647		255,486	1,004,493					
19.3 Reinsurance ceded	2,213,411,826		44,440,165	2,167,573,718		159,349	1,004,493			234,101		
19.4 Net (Line 17 - Line 18)	289,151,808		14,201,361	274,676,467		273,970				10		
<b>TOTAL</b>												
20. Total premiums and annuity considerations:												
20.1 Direct	85,399,923		46,457,314	38,530,665		177,833				234,111		
20.2 Reinsurance assumed	4,008,091,055		14,741,471	2,841,538,425		255,486	1,151,555,673					
20.3 Reinsurance ceded	2,501,659,295		46,498,520	2,453,469,856		159,349	1,297,469			234,101		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,591,831,683		14,700,265	426,599,234		273,970	1,150,258,204			10		

**EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)**

	Insurance											
	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Group		8 Accident and Health			11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other		
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>												
21. To pay renewal premiums .....	233,315		233,315									
22. All other .....	493,009		493,009									
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>												
23. First year (other than single):												
23.1 Reinsurance ceded .....	26,068,827		2,693,952	23,277,643			97,232					
23.2 Reinsurance assumed .....	24,539,035			24,539,035								
23.3 Net ceded less assumed .....	1,529,792		2,693,952	(1,261,392)			97,232					
24. Single:												
24.1 Reinsurance ceded .....	(15,718)			(15,718)								
24.2 Reinsurance assumed .....	(15,734)			(15,734)								
24.3 Net ceded less assumed .....	16			16								
25. Renewal:												
25.1 Reinsurance ceded .....	109,861,582		5,425,318	101,771,152			2,665,112					
25.2 Reinsurance assumed .....	119,386,252		4,432,569	110,280,297		10,101	4,663,285					
25.3 Net ceded less assumed .....	(9,524,670)		992,749	(8,509,145)		(10,101)	(1,998,173)					
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6) .....	135,914,691		8,119,270	125,033,077			2,762,344					
26.2 Reinsurance assumed (Page 6, Line 22) .....	143,909,553		4,432,569	134,803,598		10,101	4,663,285					
26.3 Net ceded less assumed .....	(7,994,862)		3,686,701	(9,770,521)		(10,101)	(1,900,941)					
<b>COMMISSIONS INCURRED (direct business only)</b>												
27. First year (other than single) .....	94,125			94,125								
28. Single .....												
29. Renewal .....	5,869,215		257,177	5,601,094		1,406	9,538					
30. Deposit-type contract funds .....												
31. Totals (to agree with Page 6, Line 21) .....	5,963,340		257,177	5,695,219		1,406	9,538					

**EXHIBIT 2 - GENERAL EXPENSES**

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	701,851				613,568		1,315,419
2. Salaries and wages	11,553,856				7,785,417		19,339,273
3.11 Contributions for benefit plans for employees	1,214,244				1,666,102		2,880,346
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	2,267,551				312,192		2,579,743
3.32 Other agent welfare							
4.1 Legal fees and expenses	689,051				953,488		1,642,539
4.2 Medical examination fees	6,680						6,680
4.3 Inspection report fees	349						349
4.4 Fees of public accountants and consulting actuaries	865,859				251,795		1,117,654
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	680,700				81,500		762,200
5.2 Advertising	2,990						2,990
5.3 Postage, express, telegraph and telephone	35,726				571		36,297
5.4 Printing and stationery	2,052,072						2,052,072
5.5 Cost or depreciation of furniture and equipment							
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	2,953,326				3,712,782		6,666,108
6.1 Books and periodicals							
6.2 Bureau and association fees	228,069				199,038		427,107
6.3 Insurance, except on real estate	173,095						173,095
6.4 Miscellaneous losses	50,773						50,773
6.5 Collection and bank service charges	543,149				973,533		1,516,682
6.6 Sundry general expenses	157,763				7,161		164,924
6.7 Group service and administration fees	18,193,153				1,713,522		19,906,675
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less \$ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					5,103,724		5,103,724
9.3 Aggregate write-ins for expenses	40,958,333						40,958,333
10. General expenses incurred	83,328,590				23,374,393	(b)	(a) 106,702,983
11. General expenses unpaid Dec. 31, prior year	6,688,770						6,688,770
12. General expenses unpaid Dec. 31, current year	7,245,117	13,455					7,258,572
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	82,772,243	(13,455)			23,374,393		106,133,181
<b>DETAILS OF WRITE-INS</b>							
09.301. Surplus note interest	40,857,639						40,857,639
09.302. Short term note interest	100,694						100,694
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	40,958,333						40,958,333

(a) Includes management fees of \$ 41,269,385 to affiliates and \$ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$ ; 2. Institutional \$ ; 3. Recreational and Health \$ ; 4. Educational \$ ;  
5. Religious \$ ; 6. Membership \$ ; 7. Other \$ ; 8. Total \$

**EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)**

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes	300					300
2. State insurance department licenses and fees	558,642					558,642
3. State taxes on premiums	1,819,419	(26,823)				1,792,596
4. Other state taxes, including \$ for employee benefits	150,000					150,000
5. U.S. Social Security taxes	1,002,878					1,002,878
6. All other taxes	45,646					45,646
7. Taxes, licenses and fees incurred	3,576,885	(26,823)				3,550,062
8. Taxes, licenses and fees unpaid Dec. 31, prior year	2,578,943					2,578,943
9. Taxes, licenses and fees unpaid Dec. 31, current year	2,432,794					2,432,794
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	3,723,034	(26,823)				3,696,211

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	233,315	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	493,009	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	726,324	
6. Paid in cash	175,685	
7. Left on deposit	413,806	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	1,315,815	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	506,748	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	506,748	
16. Total from prior year	542,075	
17. Total dividends or refunds (Lines 9 + 15 - 16)	1,280,488	
<b>DETAILS OF WRITE-INS</b>		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
<b>LIFE INSURANCE:</b>					
0100001. 1941 CSO 2.50% CRVM 1962 - 1963	11,542		11,542		
0100002. 1941 CSO 2.50% NL 1960 - 1965	224,183		224,183		
0100003. 1941 CSO 2.75% CRVM 1957 - 1964	58,356		58,356		
0100004. 1941 CSO 2.75% NL 1960 - 1964	44,315		44,315		
0100005. 1941 CSO 3.00% CRVM 1962 - 1962	6,162		6,162		
0100006. 1941 CSO 3.50% NL 1964 - 1965	25,820		25,820		
0100007. 1958 CET ALB 2.50% NL 1965 - 1965	4,625		4,625		
0100008. 1958 CET ALB 3.50% NL 1962 - 2008	85,614		85,614		
0100009. 1958 CET ANB 3.00% NL 1965 - 1978	49,084		49,084		
0100010. 1958 CET ANB 3.50% NL 1967 - 1985	17,119		17,119		
0100011. 1958 CET ANB 4.50% NL 1967 - 1970	2,079		2,079		
0100012. 1958 CSO ALB 2.50% NL 1962 - 1976	784,841		784,841		
0100013. 1958 CSO ALB 3.00% CRVM 1974 - 1978	38,401		38,401		
0100014. 1958 CSO ALB 3.00% NL 1973 - 1988	45,191		45,191		
0100015. 1958 CSO ALB 3.50% CRVM 1964 - 1996	3,757,949		3,757,949		
0100016. 1958 CSO ALB 3.50% NL 1960 - 2009	14,572,389		14,572,389		
0100017. 1958 CSO ANB 2.50% CRVM 1971 - 1971	6,515		6,515		
0100018. 1958 CSO ANB 3.00% CRVM 1965 - 1996	1,289,374		1,289,374		
0100019. 1958 CSO ANB 3.00% NL 1963 - 1993	644,143		644,143		
0100020. 1958 CSO ANB 3.50% CRVM 1965 - 1986	161,997		161,997		
0100021. 1958 CSO ANB 3.50% NL 1965 - 1988	847,117		847,117		
0100022. 1958 CSO ANB 4.50% CRVM 1966 - 1988	511,937		511,937		
0100023. 1958 CSO ANB 4.50% NL 1965 - 1987	90,476		90,476		
0100024. 1958 CSO ANB 4.00% NSP 2004 - 2008	228,961		228,961		
0100025. 1980 CSO ANB 4.00% CRVM 2006 - 2008	63,168		63,168		
0100026. 1980 CSO ANB 4.00% NL 2006 - 2008	3,104		3,104		
0100027. 1980 CSO ANB 4.50% CRVM 1995 - 2005	528,885		528,885		
0100028. 1980 CSO ANB 4.50% NL 1995 - 2005	25,749		25,749		
0100029. 1980 CSO ANB 5.00% CRVM 1987 - 2003	275,917		275,917		
0100030. 1980 CSO ANB 5.00% NL 1989 - 2008	30,621		30,621		
0100031. 1980 CSO ANB 5.50% CRVM 1988 - 1992	7,143,928		7,143,928		
0100032. 1980 CSO ANB 5.50% NL 1986 - 1989	44,434		44,434		
0100033. 1980 CSO ANB 6.00% CRVM 1986 - 1989	24,542		24,542		
0100034. 1980 CET ANB 4.50% NL 1995 - 2002	6,319		6,319		
0100035. 1980 CET ANB 5.00% NL 1989 - 1994	12,225		12,225		
0100036. 1980 CET ANB 5.50% NL 1989 - 1992	31,007		31,007		
0100037. 1980 CET ALB 4.50% NL 2005 - 2005	391		391		
0100038. 2001 CSO ALB 4.00% CRVM 2004 - 2009	221,968		221,968		
0100039. 2001 CSO ALB 4.00% NL 2006 - 2009	37,517		37,517		
0100040. 2001 CSO ALB 4.50% CRVM 2005 - 2005	22,063		22,063		
0100041. 2001 CSO ALB 4.50% NL 2004 - 2005	2,223		2,223		
0100042. 1980 CSO ALB 4.00% CRVM 2006 - 2008	9,996,993		9,996,993		
0100043. 1980 CSO ALB 4.75% CRVM 1993 - 1994	6,328,547		6,328,547		
0100044. 1980 CSO ALB 4.50% NL 1995 - 2009	785,384		785,384		
0100045. 1980 CSO ALB 4.50% CRVM 1995 - 2005	29,939,329		29,939,329		
0100046. 1980 CSO ALB 5.00% CRVM 1993 - 1993	163,305		163,305		
0100047. 1980 CSO ALB 5.50% CRVM 1991 - 1992	422,832		422,832		
0100048. A.E. 3% FPT- ILL Std -NL 1944-1976	89,035		89,035		
0100049. A.E. 3.5% FPT - ILL Std - NL 1931-1976	118,597		118,597		
0100050. 1941 St. Ind. 2.5% 1945-1976	12,888		12,888		
0100051. 1941 CSO 2.5% CRV-NJ-NL 1935-1976	1,290,725		1,290,725		
0100052. 1941 CSO 2.75% CRV 1958-1963	20,726		20,726		
0100053. 1941 CSO 3% CRV-FPT-NL 1948, 1984	2,566,150		2,566,150		
0100054. 1941 CSO 3.5% CRV-FPT-NL 1943, 1963	279,739		279,739		
0100055. 1958 CSO 2.5% CRV-NJ-FPT-NL 1960, 1976	1,204,546		1,204,546		
0100056. 1958 CSO 2.75% CRV-NJ-NL 1969, 1988	468,167		468,167		
0100057. 1958 CSO 3% CRV-NJ-NL 1957, 1976	2,205,817		2,205,817		
0100058. 1958 CSO 3.5% CRV-NL 1968, 1968	71,321		71,321		
0100059. 1958 CSO 4% CRV-NL 1955, 2009	2,915,454		2,915,454		
0100060. 1958 CSO 4.5% CRV-NL 1981, 2009	5,317,415		5,317,415		
0100061. 1980 CSO 4.0% CRV 2006, 2008	1,620,946		1,620,946		
0100062. 1980 CSO 4.5% CRV 2004, 2005	8,335,055		8,335,055		
0100063. 1980 CSO 5.5% CRV-NL 1995, 1997	1,405,972		1,405,972		
0100064. 2001 CSO 4.0% CRV 2006, 2007	893,791		893,791		
0100065. 2001 CSO 4.5% CRV 2005, 2005	166,740		166,740		
0100066. 58 CET 3.00% NLP ANB CRF 1963 - 1988	11,004		11,004		
0100067. 58 CET 4.00% NLP ANB CRF 1980 - 1980	2,253		2,253		
0100068. 58 CSO 3.00% CRVM ALB CNF 1984 - 1985	2,584		2,584		
0100069. 58 CSO 3.00% CRVM ANB CNF 1962 - 1992	121,706		121,706		
0100070. 58 CSO 3.00% NLP ALB CNF 1967 - 1984	57,866		57,866		
0100071. 58 CSO 3.00% NLP ANB CNF 1962 - 1988	122,683		122,683		
0100072. 58 CSO 3.50% CRVM ALB CNF 1972 - 1994	107,145		107,145		
0100073. 58 CSO 3.50% NLP ALB CNF 1972 - 1983	83,711		83,711		
0100074. 58 CSO 4.00% CRVM ANB CNF 1975 - 1982	30,134		30,134		
0100075. 58 CSO 4.00% NLP ANB CNF 1976 - 1980	1,942		1,942		
0100076. 58 CSO 4.50% CRVM ANB CNF 1980 - 1984	313		313		
0100077. 80 CET 4.50% NLP ALB CRF 1997 - 2003	21,071		21,071		
0100078. 80 CET 5.50% NLP ALB CRF 1989 - 1989	884		884		
0100079. 80 CET 6.00% NLP ALB CRF 1986 - 1996	11,854		11,854		
0100080. 80 CSO 4.00% CRVM ALB CNF 1996 - 2009	1,198,115		1,198,115		
0100081. 80 CSO 4.50% CRVM ALB CNF 1995	12,110,559		11,960,838		149,721
0100082. 80 CSO 4.00% NLP ALB CNF 2006 - 2006	9,460		9,460		
0100083. 80 CSO 4.50% NLP ALB CNF 1997 - 2001	17,011		17,011		
0100084. 80 CSO 4.50% CRVM ANB CNF 1995 - 1997	100,034		100,034		

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0100085. 80 CSO 5.00% CRVM ALB CNF 1993 - 1994	8,377,711		8,377,711		
0100086. 80 CSO 5.00% CRVM ANB CNF 1993 - 1994	2,517,189		2,517,189		
0100087. 80 CSO 5.50% CRVM ALB CNF 1987 - 1992					
	4,459,013		4,459,013		
0100088. 80 CSO 5.50% CRVM ANB CNF 1984 - 2003	120,623		120,623		
0100089. 80 CSO 5.50% NLP ALB CNF 1984 - 1990	3,226		3,226		
0100090. 80 CSO 6.00% CRVM ALB CNF 1984 - 1995					
	3,049,157		3,049,157		
0100091. 80 CSO 6.00% NLP ALB CNF 1985 - 1986	82,344		82,344		
0100092. 80 CSO S&U 4.00% CRVM ALB CNF 1996 - 2002					
	3,149,817		3,149,817		
0100093. 2001 CSO 4.00% CRVM ALB 2009	69,660		69,660		
0100094. A.E. 0.03 NLP ANB CNF 1946 - 1970	63,503		63,503		
0100095. A.E. 0.035 NLP ANB CNF 1929 -1959	180,908		180,908		
0100096. 41 CSO 0.025 NLP ANB CNF 1951 - 1962	92,510		92,510		
0100097. 41 CSO 0.025 CRVM ANB CNF 1955 - 1958	7,900		7,900		
0100098. 41 CSO 0.03 NLP ANB CNF 1948 - 1980	528,281		528,281		
0100099. 41 CSO 0.03 CRVM ANB CNF 1948 - 1962	382,591		382,591		
0100100. 41 CSO 0.03 MOD ANB CNF 1952 - 1962	21,449		21,449		
0100101. 58 CET 0.025 NLP ANB CNF 1971 - 1980	11,650		11,650		
0100102. 58 CET 0.03 NLP ANB CNF 1963 - 1982	28,845		28,845		
0100103. 58 CET 0.04 NLP ANB CNF 1979 - 1980	2,682		2,682		
0100104. 58 CSO 0.025 NLP ANB CNF 1962 - 1983	570,116		570,116		
0100105. 58 CSO 0.025 MOD ANB CNF 1967 - 1980	75,420		75,420		
0100106. 58 CSO 0.03 NLP ANB CNF 1960 - 1984	1,071,888		1,071,888		
0100107. 58 CSO 0.03 CRVM ANB CNF 1962 - 1985	1,592,929		1,592,929		
0100108. 58 CSO 0.03 MOD ANB CNF 1962 - 1989	122,850		122,850		
0100109. 58 CSO 0.035 NLP ANB CNF 1969 - 1984	154,238		154,238		
0100110. 58 CSO 0.035 CRVM ANB CNF 1976 - 1984	271,793		271,793		
0100111. 58 CSO 0.035 MOD ANB CNF 1979 - 1982	684		684		
0100112. 58 CSO 0.04 NLP ANB CNF 1978 - 1983	36,433		36,433		
0100113. 58 CSO 0.04 CRVM ANB CNF 1978 - 1983	429,683		429,683		
0100114. 58 CSO 0.04 MOD ALB CNF 1979 - 1983	50,967		50,967		
0100115. 58 CSO 0.045 NLP ALB CNF 1983 - 1988	66,148		66,148		
0100116. 58 CSO 0.045 NLP ANB CNF 1980 - 1985	38,922		38,922		
0100117. 58 CSO 0.045 CRVM ANB CNF 1980 - 1987	1,130,012		1,130,012		
0100118. 80 CSO 0.04 NLP ALB CURT 2006 - 2008	491,847		491,847		
0100119. 80 CSO 0.045 NLP ALB CNF 1989 - 2005	493,627		493,627		
0100120. 80 CSO 0.045 CRVM ALB CNF 1995 - 2005	2,261,401		2,261,401		
0100121. 80 CSO 0.04 CRVM ALB CNF 2006 - 2008	1,144,729		1,144,729		
0100122. 80 CSO 0.045 CRVM ANB CNF 1995 - 2005	6,498,854		6,498,854		
0100123. 80 CSO 0.04 CRVM ANB CNF 2006 - 2008	1,682,109		1,682,109		
0100124. 80 CSO 0.045 MOD ALB CNF 1988 - 2005	5,639,189		5,639,189		
0100125. 80 CSO 0.05 NLP ALB CNF 1993 - 1995	17,415		17,415		
0100126. 80 CSO 0.05 CRVM ALB CNF 1993 - 1994	137,723		137,723		
0100127. 80 CSO 0.05 CRVM ANB CNF 1993 - 1994	99,604		99,604		
0100128. 80 CSO 0.055 NLP ALB CNF 1991 - 1992	408		408		
0100129. 80 CSO 0.055 CRVM ALB CNF 1991 - 1992	9,941		9,941		
0100130. 80 CSO 0.055 CRVM ANB CNF 1991 - 2006	42,460		42,460		
0100131. 58 CSO 0.045 MOD ANB CNF 1982	5,360		5,360		
0100132. A.E. 2 1/2% 3% 3 1/2% NLP IS 16-61 PD UP 1924, 1955	168,861		168,861		
0100133. 41 CSO 2 1/2% 3% 3 1/4% 3 1/2% NLF CRVM CAN MOD 1930-1965	2,171,394		2,171,394		
0100134. 58 CSO 2 1/2% NLP 1960-1983	834,601		834,601		
0100135. 58 CSO 2 3/4% NLP 1961-1983	1,745,928		1,745,928		
0100136. 58 CSO 3% CRVM 1965-1988	294		294		
0100137. 58 CSO 3% NLP 1961-1988	6,503,027		6,503,027		
0100138. 58 CSO 3 1/4% NLP 1965-1972	444,430		444,430		
0100139. 58 CSO 3 1/2% NLP 1962-1988	57,866		57,866		
0100140. 58 CSO 4% NLP 1979-1988	10,302,628		10,302,628		
0100141. 58 CSO 4 1/2% NJM MOD 1981-1988	86,519		86,519		
0100142. 58 CSO 4 1/2% NLP 1981-1988	266,238		266,238		
0100143. 80 CSO 4 1/2% NL 2002, 2009	82,217		82,217		
0100144. 80 CSO 4 1/2% CRMV 2001-2006	3,477,095		3,477,095		
0100145. 80 CSO 5% CRVM 1993-1995	48,229		48,229		
0100146. 80 CSO 4% CRVM 1993-1995	78,870		78,870		
0100147. 2001 CSO MF SNS ALB 3.50% CRVM CNT 2014	70,215		70,215		
0100148. 2001 CSO MF SNS ALB 4.00% CRVM CNT 2009, 2013					
	138,297		138,297		
0100149. 41 CET 3.00% NLP ANB 1951, 1952	7,639		7,639		
0100150. 41 CSO 3.00% CRVM ANB 1955, 1966	32,898		32,898		
0100151. 41 CSO 3.00% FPT ANB 1959, 1994	160,293		160,293		
0100152. 41 CSO 3.00% NLP ANB 1953, 1983	12,733		12,733		
0100153. 41 CSO 3.50% NLP ANB 1951, 1952	16,432		16,432		
0100154. 58 CET 3.00% NLP ANB 1965, 1993	41,308		41,308		
0100155. 58 CET 4.50% NLP ANB 1971	1,003		1,003		
0100156. 58 CSO 3.00% FPT ANB 1964, 1986	133,535		133,535		
0100157. 58 CSO 3.00% NLP ANB 1981, 1988	134,876		134,876		
0100158. 58 CSO 3.50% FPT ANB 1984-1985	1,746		1,746		
0100159. 58 CSO 4.50% FPT ANB 1974, 1998	145,932		145,932		
0100160. 80 CET 4.50% NLP ALB 1997	30,592		30,592		
0100161. 80 CSO 4.50% CRVM ALB 1997	248,317		248,317		
0100162. 80 CSO 4.50% FPT ALB 1989, 1996	34,686		34,686		
0100163. 80 CSO 4.50% NLP ALB 1987, 1998	31,339		31,339		
0100164. 80 CSO 6.50% NLP ALB 1987-1990	13,377		13,377		
0100165. AE 3 1/2% NLP CRF to 1935	1,960		1,960		
0100166. AE 3% NLP CRF 1935-1947	986,385		986,385		
0100167. AE 2 1/2% NLP CRF to 1946-1947	355,105		355,105		
0100168. 41 CSO 2 1/2% NLP CRF 1948-1961	30,148,801		30,148,801		

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0100169. 58 CSO 2 1/2% NLP 1961-1984	55,532,252		55,532,252		
0100170. 58 CSO 3% NLP 1963-1975	3,420,042		3,420,042		
0100171. 58 CSO 3 1/2% NLP 1968-1984	17,493,488		17,493,488		
0100172. 58 CSO 4% NLP 1979-1987	88,898				88,898
0100173. 58 CSO 3 1/2% CRVM 1975-1984	364,180		364,180		
0100174. 58 CSO 3% MOD 1975-1984	1,498,926		1,498,926		
0100175. 58 CSO 3 1/2% MOD 1975-1984	10,045,400		10,045,400		
0100176. 58 CSO 3 1/2%/20/3% MOD 1975-1988	1,756,689		1,756,689		
0100177. 58 CSO 4 1/2% CRVM 1980-1988	39,666,732		39,666,732		
0100178. 58 CSO 4 1/2% NLP 1981-1988	65,243		65,243		
0100179. 80 CSO 4% MOD 1984-1992	9,817,267		9,817,267		
0100180. 80 CSO 4% CRVM 1988-1992	1,906,735		1,906,735		
0100181. 80 CSO 4 1/2% CRVM 1992, 1995-2005	538,128		520,569		17,559
0100182. 80 CSO 5% CRVM 1993-1994	11,081		11,081		
0100183. 80 CSO 5 1/2% CRVM 1984-1992	62,211,536		62,211,536		
0100184. 80 CSO 5 1/2% NLP 1987-1992	154,585		154,585		
0100185. 80 CSO 6% NLP 1985-1986	89,183		89,183		
0100186. 80 CSO 6% CRVM 1984-1986	33,567,386		33,567,386		
0100187. 58 CSO 3% CRVM ANB CRF 1949-1986	19,718		19,718		
0100188. 58 CSO 3% NLP ANB CRF 1956-1986	6,285		6,285		
0100189. 58 CSO 3.5% NLP ANB CRF 1965-1986					
0100190. 58 CSO 3.5% NLP ANB CNF 1971-1978	71,959		71,959		
0100191. 58 CET 3% NLP ANB CRF 1965-1978					
0100192. 58 CSO 3.5% CRVM ANB CNF 1973-1987	265,109		265,109		
0100193. 58 CSO 3% NLP ANB CNF 1964-1966					
0100194. 58 CET 3.5% NLP ANB CNF 1971-1982	8,071		8,071		
0100195. 58 CSO 4.5% CRVM ANB CNF 1981-1991	131,566,681		131,566,681		
0100196. 80 CSO 4.5% CRVM ANB CNF 1985-2002	65,701,738		61,774,566		3,927,172
0100197. 80 CSO 4% CRVM ANB CNF 1986-1993	113,990,570		113,990,570		
0100198. 80 CSO 5.5% CRVM ANB CNF 1987-1993	10,314,908		10,314,908		
0100199. 80 CSO 5% CRVM ANB CNF 1990-1994	22,529,984		22,529,984		
0100200. 80 CSO 4.5% NLP	819,019		819,019		
0199997. Totals (Gross)	812,435,322		808,251,972		4,183,350
0199998. Reinsurance ceded	430,203,898		430,093,121		110,777
0199999. Life Insurance: Totals (Net)	382,231,424		378,158,851		4,072,573
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. CARVM 1971 IAM 3.5%	7,797	XXX	7,797	XXX	
0200002. CARVM 1971 IAM 4%	6,653	XXX	6,653	XXX	
0200003. CARVM 1971 IAM 4.5%	17,782	XXX	17,782	XXX	
0200004. CARVM 1971 IAM 8%	93,059	XXX	93,059	XXX	
0200005. CARVM 1971 IAM 8.25%	27,650	XXX	27,650	XXX	
0200006. CARVM 1983 IAM 5%	163,519	XXX	163,519	XXX	
0200007. CARVM 1983 IAM 5.25%	629,741	XXX	629,741	XXX	
0200008. CARVM 1983 IAM 5.5%	87,506	XXX	87,506	XXX	
0200009. CARVM 1983 IAM 5.75%	151,283	XXX	151,283	XXX	
0200010. CARVM 1983 IAM 6%	98,773	XXX	98,773	XXX	
0200011. CARVM 1983 IAM 6.25%	1,005,390	XXX	1,005,390	XXX	
0200012. CARVM 1983 IAM 6.5%	13,915	XXX	13,915	XXX	
0200013. CARVM 1983 IAM 6.75%	56,768	XXX	56,768	XXX	
0200014. CARVM 1983 IAM 8%	34,743	XXX	34,743	XXX	
0200015. CARVM Annuity 2000 4.25%		XXX		XXX	
0200016. CARVM Annuity 2000 4.5%	14,637	XXX	14,637	XXX	
0200017. CARVM Annuity 2000 4.75%	80,047	XXX	80,047	XXX	
0200018. CARVM Annuity 2000 5%		XXX		XXX	
0200019. CARVM Annuity 2000 5.25%	16,954	XXX	16,954	XXX	
0200020. CARVM Annuity 2000 5.5%	47,031	XXX	47,031	XXX	
0200021. 1983 6.25% IMM	22,346	XXX	22,346	XXX	
0200022. 1983 6.5% IMM	12,712	XXX	12,712	XXX	
0200023. 1983 6.75% IMM	10,137	XXX	10,137	XXX	
0200024. 1983 8% IMM		XXX		XXX	
0200025. 1983 8.25% IMM	2,268	XXX	2,268	XXX	
0200026. 1983 8.75% IMM	3,443	XXX	3,443	XXX	
0200027. 2000 3.75% IMM	297,244	XXX	297,244	XXX	
0200028. 2000 4% IMM	190,857	XXX	190,857	XXX	
0200029. 2000 4.25% IMM	14,448	XXX	14,448	XXX	
0200030. 2000 4.5% IMM		XXX		XXX	
0200031. 2000 5% IMM	2,477	XXX	2,477	XXX	
0200032. 2000 5.25% IMM	400,906	XXX	400,906	XXX	
0200033. 2000 5.5% IMM	121,641	XXX	121,641	XXX	
0200034. 2000 6% IMM	16,880	XXX	16,880	XXX	
0200035. 2000 6.5% IMM	10,676	XXX	10,676	XXX	
0200036. 2000 6.75% IMM	6,476	XXX	6,476	XXX	
0200037. 2000 7% IMM	46,394	XXX	46,394	XXX	
0200038. 37 SA 3 1/2% TO 1962	4,959	XXX		XXX	4,959
0200039. 71 IAM 6% 1975-1979	29,052	XXX		XXX	29,052
0200040. 71 IAM 7 1/2% 1980-1982	158,684	XXX		XXX	158,684
0200041. 71 IAM 9 1/2% 1983-1984	32,758	XXX	2,569	XXX	30,189
0200042. 83 TABLE A 8 3/4% 1988-1989	1,831,953	XXX	3,696	XXX	1,828,257
0200043. 83 TABLE A 8 1/4% 1990-1991	471,081	XXX	2,515	XXX	468,566
0200044. 83 TABLE A 7 3/4% 1992	105,221	XXX	8,147	XXX	97,074
0200045. 83 TABLE A 9 1/4% 1992	12,064	XXX		XXX	12,064
0200046. 51 GAM 3 1/2% 1963-1974	25,121	XXX		XXX	25,121
0200047. 71 GAM 6% 1975-1979	7,327	XXX		XXX	7,327
0200048. 71 GAM 7 1/2% 1980-1982	23,962	XXX		XXX	23,962
0200049. 83 GAM 8 3/4% 1988-1989	54,443	XXX		XXX	54,443
0200050. Flexible Premium Annuities 6%	50,416	XXX	50,416	XXX	
0200051. Flexible Premium Annuities 6 1/4%	2,190,001	XXX	2,190,001	XXX	
0200052. Flexible Premium Annuities 6 1/2%	198,082	XXX	198,082	XXX	
0200053. Flexible Premium Annuities 6 3/4%	665,708	XXX	665,708	XXX	
0200054. Flexible Premium Annuities 8%	386,096	XXX	386,096	XXX	



**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200055. ANNUITY 2000 TABLE 5%	23,318	XXX		XXX	23,318
0200056. ANNUITY 2000 TABLE 5 1/4%	88,501	XXX		XXX	88,501
0200057. ANNUITY 2000 TABLE 6 1/4%	7,737	XXX		XXX	7,737
0200058. ANNUITY 2000 TABLE 8 1/4%	65,346	XXX		XXX	65,346
0200059. ANNUITY 2000 TABLE 8 3/4%	49,127	XXX		XXX	49,127
0200060. CIF CARVM VARIOUS DEFERRED 1967-2004	34,209,604	XXX	34,166,117	XXX	43,487
0200061. CARVM 6 1/4% DEFERRED 1991-2004	197,992	XXX	197,992	XXX	
0200062. CARVM 6% DEFERRED 1992-2004	5,505,927	XXX	5,505,927	XXX	
0200063. CARVM 5 3/4% DEFERRED 1993-2004	5,232,896	XXX	5,232,896	XXX	
0200064. CARVM 5 1/2% DEFERRED 1993-2004	61,967,207	XXX	59,644,185	XXX	2,323,022
0200065. CARVM 5 1/4% DEFERRED 1994, 1996-2004	164,323,679	XXX	149,682,073	XXX	14,641,606
0200066. CARVM 5% DEFERRED 1998-2004	80,280,261	XXX	76,117,200	XXX	4,163,061
0200067. CARVM 4.75% DEFERRED 2003-2004	6,294,875	XXX	6,287,362	XXX	7,513
0200068. CARVM 4.5% DEFERRED 2005	22,117,124	XXX	22,117,124	XXX	
0200069. CARVM 4.25% DEFERRED 2005	50,380,653	XXX	50,380,653	XXX	
0200070. CARVM 3.75% DEFERRED 2012, 2013	99,910,463	XXX	99,636,345	XXX	274,118
0200071. CARVM 3.5% DEFERRED 2013	21,555,905	XXX	21,538,155	XXX	17,750
0200072. CARVM 4% DEFERRED 2014	61,040,851	XXX	61,040,851	XXX	
0200073. 71 IAM 6% IMM 1979	1,568	XXX		XXX	1,568
0200074. 71 IAM 7 1/2% IMM 1980-1984	41,795	XXX	41,795	XXX	
0200075. 83 TABLE A 6 1/4% IMM 1998	382,120	XXX	363,991	XXX	18,129
0200076. 83 TABLE A 6 1/2% IMM 1994	454,807	XXX	454,807	XXX	
0200077. 83 TABLE A 6 3/4% IMM 1996-1997	2,258,655	XXX	2,239,963	XXX	18,692
0200078. 83 TABLE A 7% IMM 1993	594,950	XXX	594,950	XXX	
0200079. 83 TABLE A 7 1/4% IMM 1995	459,393	XXX	459,393	XXX	
0200080. 83 TABLE A 7 3/4% IMM 1992	387,676	XXX	387,676	XXX	
0200081. 83 TABLE A 8% IMM 1987	41,959	XXX	41,959	XXX	
0200082. 83 TABLE A 8 1/4% IMM 1990-1991	398,050	XXX	398,050	XXX	
0200083. 83 TABLE A 8 3/4% IMM 1988-1989	289,857	XXX	289,857	XXX	
0200084. 83 TABLE A 9 1/4% IMM 1986	243,628	XXX	237,763	XXX	5,865
0200085. 83 TABLE A 9 1/2% IMM 1984-1985	20,684	XXX	20,684	XXX	
0200086. ANNUITY 2000 TABLE 3.75% IMM 2017	15,075,860	XXX	13,902,242	XXX	1,173,618
0200087. ANNUITY 2000 TABLE 4% IMM 2013	25,764,301	XXX	25,563,083	XXX	201,218
0200088. ANNUITY 2000 TABLE 4 1/4% IMM 2012	7,155,740	XXX	7,063,035	XXX	92,705
0200089. ANNUITY 2000 TABLE 4.5% IMM 2014	3,964,049	XXX	3,880,827	XXX	83,222
0200090. ANNUITY 2000 TABLE 5% IMM 2011	14,037,738	XXX	13,937,434	XXX	100,304
0200091. ANNUITY 2000 TABLE 5 1/4% IMM 2005, 2006	16,493,801	XXX	16,218,952	XXX	274,849
0200092. ANNUITY 2000 TABLE 5 1/2% IMM 2004, 2007, 2008	2,902,770	XXX	2,875,921	XXX	26,849
0200093. ANNUITY 2000 TABLE 6% IMM 2003	2,507,566	XXX	2,463,389	XXX	44,177
0200094. ANNUITY 2000 TABLE 6 1/4% IMM 1999	1,101,122	XXX	873,537	XXX	227,585
0200095. ANNUITY 2000 TABLE 6 1/2% IMM 2002	1,830,414	XXX	1,761,153	XXX	69,261
0200096. ANNUITY 2000 TABLE 6 3/4% IMM 2001	1,332,873	XXX	1,332,873	XXX	
0200097. ANNUITY 2000 TABLE 7% IMM 2000	933,535	XXX	860,623	XXX	72,912
0200098. 3.75% CARVM DEF (2012,2013,2015)	96,222	XXX	71,731	XXX	24,491
0200099. 4.00% CARVM DEF (2014)	12,500	XXX	12,500	XXX	
0200100. 4.50% CARVM DEF (1981,2005-2008)	141,518,145	XXX	141,494,530	XXX	23,615
0200101. 4.75% CARVM DEF (2003-2004,2007-2008)	452,567,897	XXX	452,559,303	XXX	8,594
0200102. 5.00% CARVM DEF (1998-1999,2003,2009)	133,706,658	XXX	133,690,863	XXX	15,795
0200103. 5.25% CARVM DEF (1994,1996-1999,2001-2002,2005)	58,510,188	XXX	48,050,210	XXX	10,459,978
0200104. 5.50% CARVM DEF (1993-1994,1996,2000-2002,2006-2007)	140,122,962	XXX	138,163,654	XXX	1,959,308
0200105. 5.75% CARVM DEF (1993,1995,2000,2004,2008)	53,446,960	XXX	47,886,681	XXX	5,560,279
0200106. 6.00% CARVM DEF (1992,1995,2009)	36,813,251	XXX	36,813,251	XXX	
0200107. 6.25% CARVM DEF (1987,1990-1992,2009)	33,534,547	XXX	33,534,547	XXX	
0200108. 6.50% CARVM DEF (1987,1989,1990,2009)	50,701,298	XXX	50,701,298	XXX	
0200109. 6.75% CARVM DEF (1988,1991,2009)	42,710,847	XXX	42,710,847	XXX	
0200110. 7.00% CARVM DEF (1988-1989,2009)	73,342,400	XXX	73,342,400	XXX	
0200111. 7.25% CARVM DEF (1986,2009)	122,272	XXX	122,272	XXX	
0200112. 8.50% CARVM DEF (1984-1985,2009)	8,849,872	XXX	8,849,872	XXX	
0200113. 8.75% CARVM DEF (1983)	1,602,984	XXX	1,602,984	XXX	
0200114. 9.25% CARVM DEF (1982)	9,922	XXX	9,922	XXX	
0200115. 10.00% CARVM DEF (1982)	11,514,035	XXX	11,514,035	XXX	
0200116. 3.50% MVRM DEF (2019)	206,120,489	XXX	206,120,489	XXX	
0200117. 3.50% MVRM DEF (2018)	109,074,195	XXX	109,074,195	XXX	
0200118. 3.50% MVRM DEF (2017)	29,904,905	XXX	29,904,905	XXX	
0200119. 3.50% MVRM DEF (2015)	113,199	XXX	113,199	XXX	
0200120. 3.75% MVRM DEF (2016)	26,112,995	XXX	26,112,995	XXX	
0200121. 3.75% MVRM DEF (2015)	399,245	XXX	399,245	XXX	
0200122. CARVM	142,989,975	XXX	142,989,975	XXX	
0200123. CARVM	23,353,545	XXX	23,353,545	XXX	
0200124. CARVM	19,160,030	XXX	19,160,030	XXX	
0200125. CARVM	2,245,974	XXX	2,245,974	XXX	
0200126. CARVM	1,504,618	XXX	1,504,618	XXX	
0200127. CARVM	8,725,769	XXX	8,725,769	XXX	
0200128. CARVM	6,661,982	XXX	6,661,982	XXX	
0200129. CARVM	135,298,942	XXX	135,298,942	XXX	
0200130. CARVM	205,098,879	XXX	205,098,879	XXX	
0200131. A-2000 3.75% 2013	2,026,625	XXX	2,026,625	XXX	
0200132. A-2000 4% 2014	165,657	XXX	165,657	XXX	
0200133. IAR-2012 3.75% 2015, 2017-2018	115,444,696	XXX	115,444,696	XXX	
0200134. IAR-2012 4% 2016	61,442,022	XXX	61,442,022	XXX	
0200135. 2012 IAM 3.00%	234,157	XXX	234,157	XXX	
0200136. 2012 IAM 3.75%	700,592	XXX	700,592	XXX	
0200137. 2012 IAM 4.00%	93,021	XXX	93,021	XXX	
0200138. 1971 IAM 3.50% 1966,1970, 1972-1973	113,668	XXX	113,668	XXX	
0200139. 1971 IAM 4.00% 1974-1979	12,030,152	XXX	12,030,152	XXX	
0200140. 1971 IAM 4.50% 1980-1982	27,269,381	XXX	27,269,381	XXX	
0200141. 1971 IAM 8.50% 1984	12,219,407	XXX	12,219,407	XXX	
0200142. 1971 IAM 8.75% 1983	7,705,088	XXX	7,705,088	XXX	

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200143. 1983 IAM 5.25% 1998-1999	2,068,353	XXX	2,068,353	XXX	
0200144. 1983 IAM 5.50% 1994, 1996-1997	7,215,255	XXX	7,215,255	XXX	
0200145. 1983 IAM 5.75% 1993	4,485,873	XXX	4,485,873	XXX	
0200146. 1983 IAM 6.00% 1995	3,417,312	XXX	3,417,312	XXX	
0200147. 1983 IAM 6.25% 1992	8,226,764	XXX	8,226,764	XXX	
0200148. 1983 IAM 6.50% 1987, 1990	14,700,618	XXX	14,700,618	XXX	
0200149. 1983 IAM 6.75% 1991	9,611,832	XXX	9,611,832	XXX	
0200150. 1983 IAM 7.00% 1988-1989	18,714,269	XXX	18,714,269	XXX	
0200151. 1983 IAM 7.25% 1986	4,058,126	XXX	4,058,126	XXX	
0200152. 1983 IAM 8.50% 1985	5,260,577	XXX	5,260,577	XXX	
0200153. ANNUITY 2000 4.00% 2005	5,068,908	XXX	5,068,908	XXX	
0200154. ANNUITY 2000 4.20% 2004	10,331,831	XXX	10,331,831	XXX	
0200155. ANNUITY 2000 4.50% 2003, 2006	35,608,351	XXX	35,608,351	XXX	
0200156. ANNUITY 2000 4.75% 2005-2007	41,774,010	XXX	41,774,010	XXX	
0200157. ANNUITY 2000 5.25% 2006	29,256,913	XXX	29,256,913	XXX	
0200158. ANNUITY 2000 5.50% 2001-2002, 2007	77,715,580	XXX	77,715,580	XXX	
0200159. ANNUITY 2000 5.75% 2000	15,462,397	XXX	15,462,397	XXX	
0200160. CARVM 1983 IAM 5.50% 1980	591,691	XXX	281,645	XXX	310,046
0200161. CARVM 1983 IAM 6.00% 1994, 1996	129,948,334	XXX	61,855,407	XXX	68,092,927
0200162. CARVM 1983 IAM 6.25% 1993	55,770,341	XXX	26,546,682	XXX	29,223,659
0200163. CARVM 1983 IAM 6.50% 1995	57,559,935	XXX	27,398,529	XXX	30,161,406
0200164. CARVM 1983 IAM 6.75% 1992	17,156,920	XXX	8,166,694	XXX	8,990,226
0200165. CARVM 1983 IAM 7.25% 1987, 1990-1991	43,998,505	XXX	20,943,288	XXX	23,055,217
0200166. CARVM 1983 IAM 7.50% 1989	10,246,435	XXX	4,877,303	XXX	5,369,132
0200167. CARVM 1983 IAM 7.75% 1988	10,354,496	XXX	4,928,740	XXX	5,425,756
0200168. CARVM 1983 IAM 8.00% 1986	967,997	XXX	460,767	XXX	507,230
0200169. CARVM 1983 IAM 9.50% 1985	1,146,752	XXX	545,854	XXX	600,898
0200170. CARVM 1983 IAM 9.75% 1983-1984	1,553,210	XXX	739,328	XXX	813,882
0200171. CARVM Annuity 2000 3.75% 2013, 2015	203,239	XXX	96,742	XXX	106,497
0200172. CARVM Annuity 2000 4.00% 2012, 2014	23,444,118	XXX	11,159,400	XXX	12,284,718
0200173. CARVM Annuity 2000 4.50% 2011	26,654,828	XXX	12,687,698	XXX	13,967,130
0200174. CARVM Annuity 2000 4.75% 2005-2006, 2010	544,151,267	XXX	259,016,003	XXX	285,135,264
0200175. CARVM Annuity 2000 5.00% 2004, 2007-2008	1,044,610,677	XXX	497,234,682	XXX	547,375,995
0200176. CARVM Annuity 2000 5.50% 1999, 2003, 2009	477,757,973	XXX	227,412,795	XXX	250,345,178
0200177. CARVM Annuity 2000 5.75% 1998	19,218,681	XXX	9,148,092	XXX	10,070,589
0200178. CARVM Annuity 2000 6.00% 1997, 2001-2002	299,705,720	XXX	142,659,923	XXX	157,045,797
0200179. CARVM Annuity 2000 6.25% 2000	109,613,523	XXX	52,176,037	XXX	57,437,486
0200180. CARVM IAR-2012 3.75% 2017-2018	177,122	XXX	84,310	XXX	92,812
0200181. CARVM IAR-2012 4.00% 2016	328,683	XXX	156,453	XXX	172,230
0200182. CARVM 1971 IAM 3.50% 52, 57, 68-70, 72	45,833	XXX	45,833	XXX	
0200183. CARVM 1971 IAM 6.00% 1978-1979	1,508,043	XXX	1,508,043	XXX	
0200184. CARVM 1971 IAM 7.50% 1980-1982	9,632,755	XXX	9,632,755	XXX	
0200185. CARVM 1983 IAM 4.25% 2012	786,190	XXX	786,190	XXX	
0200186. CARVM 1983 IAM 4.50% 2014	207,313	XXX	207,313	XXX	
0200187. CARVM 1983 IAM 5.00% 2011	1,259,129	XXX	1,259,129	XXX	
0200188. CARVM 1983 IAM 5.25% 2005-2006, 2010	139,266,876	XXX	139,266,876	XXX	
0200189. CARVM 1983 IAM 5.50% 2004, 2007-2008	212,056,120	XXX	212,056,120	XXX	
0200190. CARVM 1983 IAM 6.00% 2003, 2009	134,889,824	XXX	134,889,824	XXX	
0200191. CARVM 1983 IAM 6.25% 1998-1999	83,794,757	XXX	83,794,757	XXX	
0200192. CARVM 1983 IAM 6.50% 1994, 2002	114,874,877	XXX	114,874,877	XXX	
0200193. CARVM 1983 IAM 6.75% 1996-1997, 2001	260,804,335	XXX	260,804,335	XXX	
0200194. CARVM 1983 IAM 7.00% 1993, 2000	95,337,835	XXX	95,337,835	XXX	
0200195. CARVM 1983 IAM 7.25% 1995	38,188,948	XXX	38,188,948	XXX	
0200196. CARVM 1983 IAM 7.75% 1992	7,125,677	XXX	7,125,677	XXX	
0200197. CARVM 1983 IAM 8.00% 1987	1,076,197	XXX	1,076,197	XXX	
0200198. CARVM 1983 IAM 8.25% 1990-1991	4,705,605	XXX	4,705,605	XXX	
0200199. CARVM 1983 IAM 8.75% 1988-1989	2,008,830	XXX	2,008,830	XXX	
0200200. CARVM 1983 IAM 9.25% 1986	1,050,655	XXX	1,050,655	XXX	
0200201. CARVM 1983 IAM 11.00% 1985	4,526,607	XXX	4,526,607	XXX	
0200202. CARVM 1983 IAM 11.25% 1983-1984	8,533,903	XXX	8,533,903	XXX	
0200203. CARVM Annuity 2000 4.00% 2013, 2015	75,947,029	XXX	75,947,029	XXX	
0200204. CARVM Annuity 2000 4.25% 2012	38,384,522	XXX	38,384,522	XXX	
0200205. CARVM Annuity 2000 4.50% 2014	52,948,915	XXX	52,948,915	XXX	
0200206. CARVM Annuity 2000 5.00% 2011	59,564,838	XXX	59,564,838	XXX	
0200207. CARVM Annuity 2000 5.25% 2005-2006, 2010	60,024,946	XXX	60,024,946	XXX	
0200208. CARVM Annuity 2000 5.50% 2004, 2007-2008	195,001,244	XXX	195,001,244	XXX	
0200209. CARVM Annuity 2000 6.00% 2003, 2009	51,638,883	XXX	51,638,883	XXX	
0200210. CARVM Annuity 2000 6.25% 1998-1999	5,660,829	XXX	5,660,829	XXX	
0200211. CARVM Annuity 2000 6.50% 2002	7,915,278	XXX	7,915,278	XXX	
0200212. CARVM Annuity 2000 6.75% 1997, 2001	10,385,428	XXX	10,385,428	XXX	
0200213. CARVM Annuity 2000 7.00% 2000	7,124,806	XXX	7,124,806	XXX	
0200214. CARVM IAR-2012 2.25% 18-19	599,570	XXX	599,570	XXX	
0200215. CARVM IAR-2012 2.50% 19	6,915,183	XXX	6,915,183	XXX	
0200216. CARVM IAR-2012 2.75% 18-19	14,502,042	XXX	14,502,042	XXX	
0200217. CARVM IAR-2012 3.00% 18-19	20,867,859	XXX	20,867,859	XXX	
0200218. CARVM IAR-2012 3.25% 18-19	5,102,389	XXX	5,102,389	XXX	
0200219. CARVM IAR-2012 3.50% 18-19	21,536,306	XXX	21,536,306	XXX	
0200220. CARVM IAR-2012 3.75% 17, 18-19	79,469,782	XXX	79,469,782	XXX	
0200221. CARVM IAR-2012 4.00% 16, 18-19	62,176,541	XXX	62,176,541	XXX	
0200222. CARVM IAR-2012 4.25% 19	294,382	XXX	294,382	XXX	
0200223. GAR-94 2.25%	2,205,843	XXX		XXX	2,205,843
0200224. GAR-94 2.5%	19,487,054	XXX		XXX	19,487,054
0200225. GAR-94 2.75%	56,117,953	XXX		XXX	56,117,953
0200226. GAR-94 3%	66,311,860	XXX		XXX	66,311,860
0200227. GAR-94 3.25%	280,549	XXX		XXX	280,549
0200228. GAR-94 3.5%	6,902,445	XXX		XXX	6,902,445
0200229. GAR-94 3.75%	39,126,200	XXX		XXX	39,126,200
0200230. GAR-94 4%	109,001,744	XXX		XXX	109,001,744
0200231. GAR-94 4.25%	53,279,995	XXX		XXX	53,279,995
0200232. 1983 IND ANNUITY 5%	23,787,524	XXX	23,787,524	XXX	
0200233. 1983 IND ANNUITY 5.25%	204,112,215	XXX	204,112,215	XXX	

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200234. 1983 IND ANNUITY 5.5%	56,149,481	XXX	56,149,481	XXX	
0200235. 1983 IND ANNUITY 5.75%	62,482,268	XXX	62,482,268	XXX	
0200236. 1983 IND ANNUITY 6%	37,039,459	XXX	37,039,459	XXX	
0200237. 1983 IND ANNUITY 6.25%	22,864,397	XXX	22,864,397	XXX	
0200238. 1983 IND ANNUITY 6.5%	6,358,344	XXX	6,358,344	XXX	
0200239. 1983 IND ANNUITY 6.75%	1,067,047	XXX	1,067,047	XXX	
0200240. ANNUITY 2000 3.5%	1,380,295	XXX	1,380,295	XXX	
0200241. ANNUITY 2000 3.75%	26,592,787	XXX	26,592,787	XXX	
0200242. ANNUITY 2000 4.25%	33,533,907	XXX	33,533,907	XXX	
0200243. ANNUITY 2000 4.5%	454,170,431	XXX	454,170,431	XXX	
0200244. ANNUITY 2000 4.75%	162,519,660	XXX	162,519,660	XXX	
0200245. ANNUITY 2000 5%	256,591,861	XXX	256,591,861	XXX	
0200246. ANNUITY 2000 5.25%	177,275,776	XXX	177,275,776	XXX	
0200247. ANNUITY 2000 5.5%	15,332,494	XXX	15,332,494	XXX	
0200248. ANNUITY 2012 3.5%	2,330,585	XXX	2,330,585	XXX	
0200249. ANNUITY 2012 3.75%	2,470,868	XXX	2,470,868	XXX	
0200250. 2012 IAR ANB 3.75% Def CARVM 2019	105,176,706	XXX	105,176,706	XXX	
0200251. 1994 GAR 3.00%	624,223,878	XXX		XXX	624,223,878
0200252. 1994 GAR 3.50%	272,911,004	XXX		XXX	272,911,004
0200253. 71 IAM 4% DEF CARVM 73-82	533,865	XXX	533,865	XXX	
0200254. 71 IAM 4.5% DEF CARVM 83-84	339,627	XXX	339,627	XXX	
0200255. 71 IAM 5.5% DEF CARVM 94,96-97	5,512,702	XXX	5,512,702	XXX	
0200256. 71 IAM 5.75% DEF CARVM 93	25,893,526	XXX	25,893,526	XXX	
0200257. 71 IAM 6% DEF CARVM 95	1,198	XXX	1,198	XXX	
0200258. 71 IAM 6.25% DEF CARVM 92	7,901,685	XXX	7,901,685	XXX	
0200259. 71 IAM 6.5% DEF CARVM 87,90	20,745,987	XXX	20,745,987	XXX	
0200260. 71 IAM 6.75% DEF CARVM 91	21,583,043	XXX	21,583,043	XXX	
0200261. 71 IAM 7% DEF CARVM 88-89	22,895,646	XXX	22,895,646	XXX	
0200262. 71 IAM 7.25% DEF CARVM 86	10,935,850	XXX	10,935,850	XXX	
0200263. 71 IAM 8.5% DEF CARVM 85	1,553,703	XXX	1,553,703	XXX	
0200264. 71 GAM 5.75% DEF CARVM 93	9,932	XXX	9,932	XXX	
0200265. 71 GAM 6.25% DEF CARVM 92	383,648	XXX	383,648	XXX	
0200266. 71 GAM 6.5% DEF CARVM 87,90	494,254	XXX	494,254	XXX	
0200267. 71 GAM 6.75% DEF CARVM 91	175,211	XXX	175,211	XXX	
0200268. 71 GAM 7% DEF CARVM 88-89	401,604	XXX	401,604	XXX	
0200269. 83a 5.25% DEF CARVM 98-99	6,451,471	XXX	6,451,471	XXX	
0200270. 83a 5.5% DEF CARVM 94,96-97	16,628,532	XXX	16,628,532	XXX	
0200271. 83a 5.75% DEF CARVM 93,99	163,038	XXX	163,038	XXX	
0200272. 83a 6% DEF CARVM 95	6,634,547	XXX	6,634,547	XXX	
0200273. 83a 6.25% DEF CARVM 92	678,873	XXX	678,873	XXX	
0200274. 83a 6.5% DEF CARVM 87,90	2,320,929	XXX	2,320,929	XXX	
0200275. 83a 6.75% DEF CARVM 91	2,014,684	XXX	2,014,684	XXX	
0200276. 83a 7% DEF CARVM 88-89	1,562,737	XXX	1,562,737	XXX	
0200277. 83 GAM 5.25% DEF CARVM 98-99	305,754	XXX	305,754	XXX	
0200278. 83 GAM 5.5% DEF CARVM 94,96-97	344,406	XXX	344,406	XXX	
0200279. 83 GAM 5.75% DEF CARVM 00	185,396	XXX	185,396	XXX	
0200280. 83 GAM 6% DEF CARVM 95	296	XXX	296	XXX	
0200281. 1994 GAR 3.75% DEF CARVM 12	72,869	XXX	72,869	XXX	
0200282. 1994 GAR 4.25% DEF CARVM 11	104,340	XXX	104,340	XXX	
0200283. 1994 GAR 4.5% DEF CARVM 05-06,10	1,395,006	XXX	1,395,006	XXX	
0200284. 1994 GAR 4.75% DEF CARVM 04,07	1,083,278	XXX	1,083,278	XXX	
0200285. 1994 GAR 5% DEF CARVM 03,09	653,693	XXX	653,693	XXX	
0200286. 1994 GAR 5.25% DEF CARVM 02	258,591	XXX	258,591	XXX	
0200287. 1994 GAR 5.5% DEF CARVM 01,08	354,105	XXX	354,105	XXX	
0200288. 1994 GAR CIF DEF CARVM 02-10	2,815,667	XXX	2,815,667	XXX	
0200289. a-2000 3.75% DEF CARVM 12	11,418,006	XXX	11,418,006	XXX	
0200290. a-2000 4.25% DEF CARVM 11	5,778,666	XXX	5,778,666	XXX	
0200291. a-2000 4.5% DEF CARVM 05-06	34,891,091	XXX	34,891,091	XXX	
0200292. a-2000 4.75% DEF CARVM 04,07-08	27,282,398	XXX	27,282,398	XXX	
0200293. a-2000 5% DEF CARVM 03	38,712,093	XXX	38,712,093	XXX	
0200294. a-2000 5.25% DEF CARVM 98-99	22,162,148	XXX	22,162,148	XXX	
0200295. a-2000 5.5% DEF CARVM 94,96-97,01-02	11,220,058	XXX	11,220,058	XXX	
0200296. a-2000 5.75% DEF CARVM 93,00	4,943,962	XXX	4,943,962	XXX	
0200297. a-2000 CIF DEF CARVM	271,373,861	XXX	271,373,861	XXX	
0200298. 2012 IAR 3.5% DEF CARVM	130,847	XXX	130,847	XXX	
0200299. 2012 IAR 4% DEF CARVM	2,789,407	XXX	2,789,407	XXX	
0200300. 71 GAM (Proj D) 6%, 7 1/2%, 9 1/2%, 8%	1,424,356	XXX		XXX	1,424,356
0299997. Totals (Gross)	11,679,757,339	XXX	8,876,993,085	XXX	2,802,764,254
0299998. Reinsurance ceded	8,791,954,793	XXX	7,393,902,629	XXX	1,398,052,164
0299999. Annuities: Totals (Net)	2,887,802,546	XXX	1,483,090,456	XXX	1,404,712,090
<b>SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:</b>					
0300001. 1983 6.25%					
0300002. 1983 6.25%	2,807		2,807		
0300003. 1983 6.5%	2,372		2,372		
0300004. 1983 6.75%	19,587		19,587		
0300005. 1983 7.25%	3,513		3,513		
0300006. 1983 7.75%	9,913		9,913		
0300007. 1983 8.25%					
0300008. 2000 6.25%	13,211		13,211		
0300009. 2000 6.5%	3,216		3,216		
0300010. 1937 Standard Annuity 3 1/2% to 1962	42,888		42,888		
0300011. 1983 Table a 8% 1987	2,975		2,975		
0300012. 1983 Table a 8 3/4% 1988-1989	24,143		24,143		
0300013. 1983 Table a 8 1/4% 1990-1991	39,060		39,060		
0300014. Annuity 2000 Table 5 1/4%	73,964		73,964		
0300015. Annuity 2000 Table 6%	13,526		13,526		
0300016. Annuity 2000 Table 5 1/2%	14,299		14,299		
0300017. 2000 IAM 7 1/2% 1980-1982	6,530		6,530		
0300018. 83a 8.25%	52,606		52,606		
0300019. 83a 7.75%	11,495		11,495		

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0300020. 83a 7.25%	155,570		155,570		
0300021. 83a 7.00%	215,909		215,909		
0300022. 83a 6.75%	262,169		262,169		
0300023. 83a 6.50%	68,261		68,261		
0300024. 83a 6.25%	197,916		197,916		
0300025. 83a 6.00%	127,923		127,923		
0300026. 83a 5.50%	320,537		320,537		
0300027. 83a 5.25%	826,315		826,315		
0300028. 83a 5.00%	180,740		180,740		
0300029. 83a 4.50%	515,084		515,084		
0300030. 83a 4.25%	550,911		550,911		
0300031. 83a 4.00%	748,389		748,389		
0300032. 2000 Annuity 6.75%	36,129		36,129		
0300033. 2000 Annuity 6.50%	37,119		37,119		
0300034. 2000 Annuity 6.25%	22,267		22,267		
0300035. 2000 Annuity 6.00%	128,955		128,955		
0300036. 2000 Annuity 5.50%	279,017		279,017		
0300037. 2000 Annuity 5.25%	73,148		73,148		
0300038. 2000 Annuity 5.00%	221,983		221,983		
0300039. 2000 Annuity 4.50%	261,301		261,301		
0300040. 2000 Annuity 4.25%	380,476		380,476		
0300041. 2000 Annuity 4.00%	185,474		185,474		
0300042. 2012 IAR 4.25%	145,370		145,370		
0300043. 2012 IAR 4.00%	2,894,900		2,894,900		
0300044. 2012 IAR 3.75%	418,461		418,461		
0300045. 2012 IAR 3.50%	686,573		686,573		
0300046. 2012 IAR 3.25%	151,109		151,109		
0300047. 2012 IAR 3.00%	733,658		733,658		
0399997. Totals (Gross)	11,161,769		11,161,769		
0399998. Reinsurance ceded	8,885,717		8,885,717		
0399999. SCWLC: Totals (Net)	2,276,052		2,276,052		
<b>ACCIDENTAL DEATH BENEFITS:</b>					
0400001. 1959 ADB WITH 1958 CSO 3.0%	66,420		66,420		
0400002. 1959 ADB 1958 CSO 3%	344,139		344,139		
0400003. 59 ADB 3.00% NLP	44,938		44,938		
0400004. 59 ADB with 58 CSO 3.5%	6,609		6,609		
0400005. 1959 ADB & 58 CSO 2.5%	18,669		18,669		
0400006. 59 ADB 3.00% NLP 00-00	1,440		1,440		
0400007. Intercompany/AE 3% Issues to 35	73		73		
0400008. Intercompany/41 CSO Mod. 2 1/2% 48-61	1,956		1,956		
0400009. 1959 ADB/58 CSO Mod. 2 1/2% 61-88	10,881		10,881		
0400010. 1959 ADB/80 CSO Mod. 5 1/2% 83-NB	7,266		7,266		
0400011. 59 ADB 3% 73-84	1,968		1,968		
0400012. 59 ADB 4 1/2% 81-86	1,318		1,318		
0400013. 59 ADB 5 1/2% 85-86	79		79		
0400014. 59 ADB 4% 86					
0400015. 59 ADB 5% 87-94	2,630		2,630		
0400016. 59 ADB 4 1/2% 95-04 NB	402		402		
0499997. Totals (Gross)	508,788		508,788		
0499998. Reinsurance ceded	21,574		21,574		
0499999. Accidental Death Benefits: Totals (Net)	487,214		487,214		
<b>DISABILITY-ACTIVE LIVES:</b>					
0500001. 1952 DISABILITY WITH 1980 CSO 4.0%	88,594		88,594		
0500002. 1952 DISABILITY WITH 1980 CSO 5.5%	30,511		30,511		
0500003. 1952 Disability 1958 CSO 3%	38,947		38,947		
0500004. 52 INTERCO DISA W/ 58 CSO 3.00%	116,880		116,880		
0500005. 52 INTERCO DISA with 58 CSO 3.5%	22,184		22,184		
0500006. 1952 DIS PER 2 BEN(5) & 58 CSO 2.5%/3.0%	13,078		13,078		
0500007. 52 INTERCO DISA W/ 58 CSO 3.00% 00-00	44		44		
0500008. 1952 Intercompany Disab. (2-5) 2 1/2% 56-88	19,080		19,080		
0500009. 1952 Intercompany Disab. (2-5) 5 1/2% 83-NB	1,856		1,856		
0500010. 52 INTERCO DISA 3% 73-85	498,233		498,233		
0500011. 52 INTERCO DISA 4 1/2% 81-86	10,734		10,734		
0500012. 52 INTERCO DISA 5 1/2% 85-86					
0500013. 52 INTERCO DISA 4% 86					
0500014. 52 INTERCO DISA 5% 87-94					
0500015. 52 INTERCO DISA 4 1/2% 95-04 NB	22,405		21,891		514
0599997. Totals (Gross)	862,546		862,032		514
0599998. Reinsurance ceded	523,568		523,568		
0599999. Disability-Active Lives: Totals (Net)	338,978		338,464		514
<b>DISABILITY-DISABLED LIVES:</b>					
0600001. 1952 DISABILITY WITH 1958 CSO 3.5%	535,425		535,425		
0600002. 1952 Disability Period 2 3%	73,414		73,414		
0600003. 52 INTERCO DISA W/58 CSO 3.00%	175,409		175,409		
0600004. 52 INTERCO DISA with 58 CSO 3.5%	43,953		43,953		
0600005. 1926 CLASS(3) & 1941 CSO 2 1/2%	26,244		26,244		
0600006. 52 INTERCO DISA W/58 CSO 3.00%	1,406		1,406		
0600007. Jt. Commission 3% 30-47	270		270		
0600008. 1926 Class (3) 2 1/2% 48-61	13,950		13,950		
0600009. 1952 Intercompany Disab. (2-5) 2 1/2% 56-NB	1,852,792		1,852,792		
0600010. Group Waiver of Premium	19,301				19,301
0600011. 52 INTERCO DISA 3% 61-91	432,863		432,863		
0600012. 52 INTERCO DISA 6% 86					
0600013. 52 INTERCO DISA 5% 93-94					
0600014. 52 INTERCO DISA 5 1/2% 87-92	29,757		29,757		
0600015. 52 INTERCO DISA 4 1/2% 95-04	16,696,581		16,696,581		
0600016. 70 INTERCO DISA 5 1/2% NLP ANB CRF	47,462				47,462
0699997. Totals (Gross)	19,948,827		19,882,064		66,763
0699998. Reinsurance ceded	6,511,362		6,448,459		62,903
0699999. Disability-Disabled Lives: Totals (Net)	13,437,465		13,433,605		3,860

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross					
0700002. premiums on respective policies, computed according to the					
0700003. standard of valuation required by this state.	3,087,817		3,087,817		
0700004. For non-deduction of deferred fractional prems.					
0700005. or return of prems. at death of the insured.	149,636		149,636		
0700006. For surrender values in excess of reserves					
0700007. otherwise required and carried in this schedule.	12,286,635		12,022,293		264,342
0700008. Special Class Extra	44,378		44,378		
0700009. Immediate payment of claims	431,487		431,487		
0700010. Deficiency Reserves					
0700011. Substandard					
0700012. Guaranteed Purchase Option					
0700013. AG43 Reserve	53,866,486		53,866,486		
0799997. Totals (Gross)	69,866,439		69,602,097		264,342
0799998. Reinsurance ceded	41,719,588		41,719,588		
0799999. Miscellaneous Reserves: Totals (Net)	28,146,851		27,882,509		264,342
9999999. Totals (Net) - Page 3, Line 1	3,314,720,530		1,905,667,151		1,409,053,379

## EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [ ] No [ X ]
- 1.2 If not, state which kind is issued.  
 Participating .....
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [ ] No [ X ]
- 2.2 If not, state which kind is issued.  
 The Company is not issuing contracts .....
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [ X ] No [ ]  
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [ X ]  
 If so, state:  
 4.1 Amount of insurance? ..... \$  
 4.2 Amount of reserve? ..... \$  
 4.3 Basis of reserve: .....
- 4.4 Basis of regular assessments: .....
- 4.5 Basis of special assessments: .....
- 4.6 Assessments collected during the year ..... \$
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts. ....
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [ X ]  
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... \$  
 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... \$  
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... \$  
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount: .....
- 7.3 State the amount of reserves established for this business: ..... \$  
 7.4 Identify where the reserves are reported in the blank: .....
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... \$  
 8.2 State the amount of reserves established for this business: ..... \$  
 8.3 Identify where the reserves are reported in the blank: .....
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... \$  
 9.2 State the amount of reserves established for this business: ..... \$  
 9.3 Identify where the reserves are reported in the blank: .....

## EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
NONE			
9999999 - Total (Column 4, only)			

**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS <sup>(a)</sup>**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
<b>ACTIVE LIFE RESERVE</b>													
1. Unearned premium reserves .....	14,375										14,375		
2. Additional contract reserves (b) .....	303,846										303,846		
3. Additional actuarial reserves-Asset/Liability analysis .....													
4. Reserve for future contingent benefits .....													
5. Reserve for rate credits .....													
6. Aggregate write-ins for reserves .....													
7. Totals (Gross) .....	318,221										318,221		
8. Reinsurance ceded .....	318,202										318,202		
9. Totals (Net) .....	19										19		
<b>CLAIM RESERVE</b>													
10. Present value of amounts not yet due on claims .....	7,396,176										7,276,015		120,161
11. Additional actuarial reserves-Asset/Liability analysis .....													
12. Reserve for future contingent benefits .....													
13. Aggregate write-ins for reserves .....													
14. Totals (Gross) .....	7,396,176										7,276,015		120,161
15. Reinsurance ceded .....	7,321,444										7,201,283		120,161
16. Totals (Net) .....	74,732										74,732		
17. TOTAL (Net) .....	74,751										74,751		
18. TABULAR FUND INTEREST .....	3,738										3,738		
DETAILS OF WRITE-INS													
0601. ....													
0602. ....													
0603. ....													
0698. Summary of remaining write-ins for Line 6 from overflow page .....													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) .....													
1301. ....													
1302. ....													
1303. ....													
1398. Summary of remaining write-ins for Line 13 from overflow page .....													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) .....													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

**EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance .....	300,507,130	1,356,360	14,506,404	5,126,859	40,372,453	239,145,054
2. Deposits received during the year .....	4,479,138		4,307,292	1,640	176,194	(5,988)
3. Investment earnings credited to the account .....	270,990	56,738	514,466	93,166	251,906	(645,286)
4. Other net change in reserves .....	(47,277)		(86)	(47,191)		
5. Fees and other charges assessed .....						
6. Surrender charges .....						
7. Net surrender or withdrawal payments .....	7,296,681	1,754	4,938,513	287,631	2,068,783	
8. Other net transfers to or (from) Separate Accounts .....						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) .....	297,913,300	1,411,344	14,389,563	4,886,843	38,731,770	238,493,780
10. Reinsurance balance at the beginning of the year .....	461,093,549	(1,085,088)	186,368,813	(4,101,484)	(29,862,264)	309,773,572
11. Net change in reinsurance assumed .....	(241,581,862)		(209,331,638)		(121,729)	(32,128,495)
12. Net change in reinsurance ceded .....	(205,675,635)	43,987	(188,145,076)	(192,013)	(1,312,547)	(16,069,986)
13. Reinsurance balance at the end of the year (Lines 10+11-12) .....	425,187,322	(1,129,075)	165,182,251	(3,909,471)	(28,671,446)	293,715,063
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	723,100,622	282,269	179,571,814	977,372	10,060,324	532,208,843



**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 1 - Liability End of Current Year**

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct .....	165,853		164,705				1,148				
1.2 Reinsurance assumed .....	296,181		296,181								
1.3 Reinsurance ceded .....	103,889		103,889								
1.4 Net .....	358,145		356,997				1,148				
2. In course of settlement:											
2.1 Resisted .....											
2.11 Direct .....											
2.12 Reinsurance assumed .....											
2.13 Reinsurance ceded .....											
2.14 Net .....			(b)	(b)		(b)	(b)				
2.2 Other .....											
2.21 Direct .....	9,854,901		9,635,258				209,879				9,764
2.22 Reinsurance assumed .....	6,836,205		3,865,759	2,970,446							
2.23 Reinsurance ceded .....	13,272,016		10,885,895	2,376,357							9,764
2.24 Net .....	3,419,090		(b) 2,615,122	(b) 594,089		(b)	(b) 209,879		(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct .....	5,372,645		5,352,365								20,280
3.2 Reinsurance assumed .....	1,122,936		1,122,699	237							
3.3 Reinsurance ceded .....	4,447,979		4,427,516	214							20,249
3.4 Net .....	2,047,602		(b) 2,047,548	(b) 23		(b)	(b)		(b)	(b)	(b) 31
4. TOTALS .....											
4.1 Direct .....	15,393,399		15,152,328				211,027				30,044
4.2 Reinsurance assumed .....	8,255,322		5,284,639	2,970,683							
4.3 Reinsurance ceded .....	17,823,884		15,417,300	2,376,571							30,013
4.4 Net .....	5,824,837	(a)	(a) 5,019,667	594,112			(a) 211,027				31

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ ..... in Column 2, \$ ..... in Column 3 and \$ ..... in Column 7.  
 (b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ .....  
 Individual Annuities \$ ....., Credit Life (Group and Individual) \$ ....., and Group Life \$ ....., are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ .....  
 Credit (Group and Individual) Accident and Health \$ ....., and Other Accident and Health \$ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 2 - Incurred During the Year**

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	238,269,685		109,427,492	127,053,354		(1,148)	1,366			1,788,621	
1.2 Reinsurance assumed	999,048,275		24,655,840	814,378,012		259,188	159,770,892			(15,657)	
1.3 Reinsurance ceded	1,047,725,741		80,448,426	846,415,597			119,075,299			1,786,419	
1.4 Net (d)	189,592,219		53,634,906	95,015,769		258,040	40,696,959			(13,455)	
2. Liability December 31, current year from Part 1:											
2.1 Direct	15,393,399		15,152,328			211,027				30,044	
2.2 Reinsurance assumed	8,255,322		5,284,639	2,970,683							
2.3 Reinsurance ceded	17,823,884		15,417,300	2,376,571						30,013	
2.4 Net	5,824,837		5,019,667	594,112		211,027				31	
3. Amounts recoverable from reinsurers December 31, current year	2,965,142		2,965,142								
4. Liability December 31, prior year:											
4.1 Direct	19,330,526		19,176,999			131,393				22,134	
4.2 Reinsurance assumed	8,810,971		5,330,142	3,480,829							
4.3 Reinsurance ceded	20,646,624		17,839,823	2,784,705						22,096	
4.4 Net	7,494,873		6,667,318	696,124		131,393				38	
5. Amounts recoverable from reinsurers December 31, prior year	4,879,949		4,879,949								
6. Incurred Benefits											
6.1 Direct	234,332,558		105,402,821	127,053,354		78,486	1,366			1,796,531	
6.2 Reinsurance assumed	998,492,626		24,610,337	813,867,866		259,188	159,770,892			(15,657)	
6.3 Reinsurance ceded	1,042,988,194		76,111,096	846,007,463			119,075,299			1,794,336	
6.4 Net	189,836,990		53,902,062	94,913,757		337,674	40,696,959			(13,462)	

- (a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
\$ ..... in Line 6.1, and \$ ..... in Line 6.4.
- (b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
\$ ..... in Line 6.1, and \$ ..... in Line 6.4.
- (c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
\$ ..... in Line 6.1, and \$ ..... in Line 6.4.
- (d) Includes \$ ..... premiums waived under total and permanent disability benefits.

**EXHIBIT OF NON-ADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D) .....			
2. Stocks (Schedule D):			
2.1 Preferred stocks .....			
2.2 Common stocks .....			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....			
3.2 Other than first liens .....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....			
4.2 Properties held for the production of income .....			
4.3 Properties held for sale .....			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) .....			
6. Contract loans .....			
7. Derivatives (Schedule DB) .....			
8. Other invested assets (Schedule BA) .....			
9. Receivables for securities .....			
10. Securities lending reinvested collateral assets (Schedule DL) .....			
11. Aggregate write-ins for invested assets .....			
12. Subtotals, cash and invested assets (Lines 1 to 11) .....			
13. Title plants (for Title insurers only) .....			
14. Investment income due and accrued .....			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection .....			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			
15.3 Accrued retrospective premiums and contracts subject to redetermination .....			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers .....			
16.2 Funds held by or deposited with reinsured companies .....			
16.3 Other amounts receivable under reinsurance contracts .....			
17. Amounts receivable relating to uninsured plans .....			
18.1 Current federal and foreign income tax recoverable and interest thereon .....			
18.2 Net deferred tax asset .....			
19. Guaranty funds receivable or on deposit .....			
20. Electronic data processing equipment and software .....			
21. Furniture and equipment, including health care delivery assets .....			
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			
23. Receivables from parent, subsidiaries and affiliates .....			
24. Health care and other amounts receivable .....			
25. Aggregate write-ins for other than invested assets .....	9,051,285	74,330	(8,976,955)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	9,051,285	74,330	(8,976,955)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
28. Total (Lines 26 and 27) .....	9,051,285	74,330	(8,976,955)
<b>DETAILS OF WRITE-INS</b>			
1101. ....			
1102. ....			
1103. ....			
1198. Summary of remaining write-ins for Line 11 from overflow page .....			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Other assets .....	1,326,052	74,330	(1,251,722)
2502. Amounts recoverable from distribution channels .....	5,208,147		(5,208,147)
2503. Receivables Letter of Credit .....	2,517,086		(2,517,086)
2598. Summary of remaining write-ins for Line 25 from overflow page .....			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,051,285	74,330	(8,976,955)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**1. Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices

Commonwealth Annuity and Life Insurance Company ("Commonwealth Annuity" or "the Company") is a stock life insurance company organized under the laws of the Commonwealth of Massachusetts, and is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited ("GAFG") effective April 30, 2013. The Company insures and reinsures blocks of fixed and variable annuities, universal and variable universal life insurance, and traditional life insurance. The Company owns life insurance companies that insure and sell fixed and variable annuities and fixed universal and variable life insurance. Prior to September 1, 2006, Commonwealth Annuity was named Allmerica Financial Life Insurance and Annuity Company ("AFLIAC").

The financial statements of Commonwealth Annuity are completed in accordance with those statutory accounting practices prescribed or permitted by the Commonwealth of Massachusetts. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been fully adopted as a component of prescribed or permitted practices by the Commonwealth of Massachusetts. The Commonwealth of Massachusetts has not issued any permitted practices to the Company.

A reconciliation of the Company's net income (loss) and statutory surplus between practices prescribed by the Commonwealth of Massachusetts and the NAIC SAP is shown below.

	SSAP #	F/S Page	F/S Line #	2019	2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (32,476,179)	\$ (22,946,729)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (32,476,179)</u>	<u>\$ (22,946,729)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,845,836,463	\$ 2,788,001,665
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,845,836,463</u>	<u>\$ 2,788,001,665</u>

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as income when received. Deposits on deposit-type contracts are entered directly as a liability when received. Treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61 R - *Life, Deposit-Type and Accident and Health Reinsurance*. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by other loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office. The Company does not hold SVO - designated securities which would be valued using a systematic value measurement method.
- (3) Common stocks are carried at fair value, except for controlled subsidiaries and affiliates which are carried on the equity basis.
- (4) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP No. 43-R - *Loan-Backed and Structured Securities*. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.
- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Derivative instruments are accounted for at fair value. The changes in the fair market value of the derivative instruments are recorded as unrealized gains or unrealized losses until termination. Swap coupon payments are reflected in net income.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**1. Summary of Significant Accounting Policies and Going Concern (Continued)**

(11) Claim reserves are established equal to 100% of the estimated benefit payable.

(12) The Company did not have a change in the capitalization policy or resultant predefined thresholds from the prior year.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

There is no substantial doubt about the Company's ability to continue as a going concern.

**2. Accounting Changes and Corrections of Errors**

During the 2018 audit, corrections were made to 2018 balances and activity resulting in a \$23,093,623 increase in Investment in Subsidiaries. In accordance with SSAP No. 3 - *Accounting Changes and Corrections of Errors*, these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus for the year ended December 31, 2019.

**3. Business Combinations and Goodwill**

A. Statutory Purchase Method

1. The Company purchased a 100% interest of Accordia Life and Annuity Company ("Accordia") in 2013 and purchased a 95% interest of both Forethought Life Insurance Company ("FLIC") and Forethought National Life Insurance Company ("FNLIC") in 2014. In 2017, the Company became owner of the remaining 5% of FLIC and FNLIC, through a capital contribution.
2. Both initial purchases were accounted for as statutory purchases.
3. The cost of Accordia was \$12,600,000, resulting in \$2,000,000 of goodwill. The cost of FLIC and FNLIC was \$584,300,000, resulting in \$74,065,370 of goodwill.
4. Goodwill amortization totaled \$7,606,903 and \$7,606,537 for the years ended December 31, 2019 and December 31, 2018, respectively.

(1) Purchased Entity	(2) Acquisition Date	(3) Cost of Acquired Entity	(4) Original Amount of Admitted Goodwill	(5) Admitted Goodwill as of the Reporting Date	(6) Amount of Goodwill Amortized During the Reporting Period	(7) Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Accordia Life and Annuity Company	01/01/2013	\$ 12,600,000	\$ 2,000,000	\$ 750,000	\$ 200,000	0.101%
Forethought Life Insurance Company	01/01/2014	584,300,000	74,065,370	29,626,148	7,406,537	1.497

B. Statutory Merger - Not Applicable

C. Assumption Reinsurance - Not Applicable

D. Impairment Loss - Not Applicable

**4. Discontinued Operations - Not Applicable**

**5. Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2019 were 6.75% and 1.90% respectively.
- (2) Maximum percentage of any one loan to the value of security at the time of the loan, exclusive or guaranteed or purchase money mortgages was 79.70%.
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**5. Investments (Continued)**

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. Current Year</b>							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$ 58,438,597	\$	\$ 1,376,733,989	\$ 78,775,424	\$ 1,513,948,010
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
<b>b. Prior Year</b>							
1. Recorded Investment							
(a) Current	\$	\$	\$ 58,474,436	\$	\$ 1,312,238,815	\$ 77,450,556	\$ 1,448,163,807
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - None

(7) Allowance for credit losses - Not Applicable

(8) Mortgage loans derecognized as a result of foreclosure - None

(9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**5. Investments (Continued)**

D. Loan-Backed Securities

- (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with SSAP No. 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company did not recognize any OTTI charges on loan-backed securities for the years ended December 31, 2019 and December 31, 2018.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 months .....	\$ .. (13,963,096)
2. 12 months or longer .....	\$ .. (18,985,328)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months .....	\$ 1,299,925,983
2. 12 months or longer .....	\$ .. 596,895,397

- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security's underlying collateral, d) the payment structure of the security and e) the length of time and extent to which the fair value has been less than amortized cost of the security.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Repurchase agreements are accounted for in accordance with SSAP No. 103 – *Transfers and Servicing of Financial Assets and Extinguishment of Liabilities*. The transactions are accounted for as collateralized borrowings in which the underlying securities continue to be reported as investments by the Company and the proceeds from the sale are recorded as a liability. There were no repurchase agreements and/or Securities Lending Transactions for the company for the the years ended December 31, 2019 and December 31, 2018.

- (1) Policy for requiring collateral or security - Not Applicable
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable
- (3) Collateral received - Not Applicable
- (4) Securities lending transactions administered by an affiliated agent - Not Applicable
- (5) Collateral reinvestment - Not Applicable
- (6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable
- (7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**5. Investments (Continued)**

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	13,509,600				13,509,600	15,051,100	(1,541,500)		13,509,600	0.058	0.058
j. On deposit with states	126,451,097				126,451,097	125,797,081	654,016		126,451,097	0.547	0.547
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	460,115,893				460,115,893	483,540,987	(23,425,094)		460,115,893	1.989	1.990
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 600,076,590	\$	\$	\$	\$ 600,076,590	\$ 624,389,168	\$ (24,312,578)	\$	\$ 600,076,590	2.594%	2.595%

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - None



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**5. Investments (Continued)**

(4) Collateral received and reflected as assets within the reporting entity's financial statements

Collateral Assets	(1)	(2)	(3)	(4)
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 17,400,000	\$ 17,400,000	0.083%	0.083%
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 17,400,000	\$ 17,400,000	0.083%	0.083%
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%

	(1)	(2)
	Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 17,400,000	0.096%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	2019	2018	2019	2018	2019	2018
(1) Bonds - amortized cost			\$	\$	\$	\$
(2) LB & SS - amortized cost	3	1	30,924,702	1,959,023	31,529,955	1,959,023
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	3	1	\$ 30,924,702	\$ 1,959,023	\$ 31,529,955	\$ 1,959,023

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	53	
(2) Aggregate Amount of Investment Income	\$ 27,910,707	\$

**6. Joint Ventures, Partnerships and Limited Liability Companies**

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company had no investments in joint ventures, partnerships, or limited liability companies that exceeded 10% of total admitted assets for the years ended December 31, 2019 and December 31, 2018.

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairment in joint ventures, partnerships, or limited liability companies for the years ended December 31, 2019 and December 31, 2018.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**7. Investment Income**

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus for the years ended December 31, 2019 and December 31, 2018, respectively.

**8. Derivative Instruments**

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company's derivative instruments are primarily used to hedge a wide range of risks including interest rate risk, equity market risk and foreign currency exchange rate risk. The Company receives collateral from its derivative counterparties to limit credit risk.
- (2) The Company manages its equity market risk by entering into certain over-the-counter ("OTC") derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds. The total net carrying value of derivative assets, net of derivative liabilities, was an asset of \$40,531,349 and \$56,667,723 at December 31, 2019 and December 31, 2018, respectively.
- (3) Under SSAP No. 86 - *Derivatives*, the Company has elected to account for its derivatives using the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains or losses are recorded upon the derivative contract expiry.
- (4) Derivative Contracts with Financing Premiums - Not Applicable
- (5) Net Gain or Loss Recognized - Not Applicable
- (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable
- (7) Derivatives Accounted for as Cash Flow Hedges of a Forecasted Transaction - Not Applicable
- (8) Premium Cost for Derivative Contracts - Not Applicable

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

**9. Income Taxes**

A. Components of the Net Deferred Tax Asset/(Liability)

- (1) Change between years by tax character

	2019			2018			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 100,859,400	\$ 27,410,758	\$ 128,270,158	\$ 84,615,016	\$ 32,111,940	\$ 116,726,956	\$ 16,244,384	\$ (4,701,182)	\$ 11,543,202
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	100,859,400	27,410,758	128,270,158	84,615,016	32,111,940	116,726,956	16,244,384	(4,701,182)	11,543,202
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 100,859,400	\$ 27,410,758	\$ 128,270,158	\$ 84,615,016	\$ 32,111,940	\$ 116,726,956	\$ 16,244,384	\$ (4,701,182)	\$ 11,543,202
(f) Deferred tax liabilities	83,969,100		83,969,100	70,868,531		70,868,531	13,100,569		13,100,569
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 16,890,300	\$ 27,410,758	\$ 44,301,058	\$ 13,746,485	\$ 32,111,940	\$ 45,858,425	\$ 3,143,815	\$ (4,701,182)	\$ (1,557,367)

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss, and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**9. Income Taxes (Continued)**

(2) Admission calculation components SSAP No. 101

	2019			2018			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	58,435,123	22,549,354	80,984,477	24,811,839	28,970,848	53,782,687	33,623,284	(6,421,494)	27,201,790
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	58,435,123	26,014,305	84,449,428	24,811,839	34,103,019	58,914,858	33,623,284	(8,088,714)	25,534,570
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	408,873,553	XXX	XXX	407,105,510	XXX	XXX	1,768,043
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	42,424,277	4,861,404	47,285,681	59,803,179	3,141,092	62,944,271	(17,378,902)	1,720,312	(15,658,590)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total (2(a) + 2(b) + 2(c))	\$ 100,859,400	\$ 27,410,758	\$ 128,270,158	\$ 84,615,018	\$ 32,111,940	\$ 116,726,958	\$ 16,244,382	\$ (4,701,182)	\$ 11,543,200

(3) Ratio used as basis of admissibility

	2019	2018
(a) Ratio percentage used to determine recovery period and threshold limitation amount	840.393%	878.520%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 2,746,612,912	\$ 2,714,036,730

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2019		2018		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 100,859,400	\$ 27,410,758	\$ 84,615,016	\$ 32,111,940	\$ 16,244,384	\$ (4,701,182)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	10.600%	%	12.600%	%	-2.000%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 100,859,400	\$ 27,410,758	\$ 84,615,016	\$ 32,111,940	\$ 16,244,384	\$ (4,701,182)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	10.600%	%	12.600%	—%	-2.000%	—%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? YES

B. Regarding Deferred Tax Liabilities That Are Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1)	(2)	(3)
	2019	2018	Change (1-2)
1. Current Income Tax			
(a) Federal	\$ 46,008,392	\$ 40,965,118	\$ 5,043,274
(b) Foreign			
(c) Subtotal	\$ 46,008,392	\$ 40,965,118	\$ 5,043,274
(d) Federal income tax on net capital gains	(8,984,304)	3,783,144	(12,767,448)
(e) Utilization of capital loss carry-forwards			
(f) Other		(3,780,000)	3,780,000
(g) Federal and foreign income taxes incurred	\$ 37,024,088	\$ 40,968,262	\$ (3,944,174)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**9. Income Taxes (Continued)**

	(1) 2019	(2) 2018	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$ .....	\$ .....	\$ .....
(2) Unearned premium reserve	.....	.....	.....
(3) Policyholder reserves	31,884,970	12,382,542	19,502,428
(4) Investments	.....	.....	.....
(5) Deferred acquisition costs	62,703,874	60,013,492	2,690,382
(6) Policyholder dividends accrual	106,417	113,836	(7,419)
(7) Fixed assets	4,978	7,628	(2,650)
(8) Compensation and benefits accrual	.....	.....	.....
(9) Pension accrual	.....	.....	.....
(10) Receivables - nonadmitted	.....	.....	.....
(11) Net operating loss carry-forward	.....	6,038,522	(6,038,522)
(12) Tax credit carry-forward	.....	786,832	(786,832)
(13) Other (including items less than 5% of total ordinary tax assets)	6,159,161	5,272,164	886,997
(99) Subtotal	<u>\$ 100,859,400</u>	<u>\$ 84,615,016</u>	<u>\$ 16,244,384</u>
(b) Statutory valuation allowance adjustment	.....	.....	.....
(c) Nonadmitted	.....	.....	.....
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	<u>\$ 100,859,400</u>	<u>\$ 84,615,016</u>	<u>\$ 16,244,384</u>
(e) Capital			
(1) Investments	\$ 25,864,127	\$ 32,111,940	\$ (6,247,813)
(2) Net capital loss carry-forward	.....	.....	.....
(3) Real estate	.....	.....	.....
(4) Other (including items <5% of total capital tax assets)	1,546,631	.....	1,546,631
(99) Subtotal	<u>\$ 27,410,758</u>	<u>\$ 32,111,940</u>	<u>\$ (4,701,182)</u>
(f) Statutory valuation allowance adjustment	.....	.....	.....
(g) Nonadmitted	.....	.....	.....
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	<u>27,410,758</u>	<u>32,111,940</u>	<u>(4,701,182)</u>
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 128,270,158</u>	<u>\$ 116,726,956</u>	<u>\$ 11,543,202</u>
Current income taxes incurred consist of the following major components:			
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 7,844,216	\$ 15,809,818	\$ (7,965,602)
(2) Fixed assets	.....	.....	.....
(3) Deferred and uncollected premium	599,330	669,279	(69,949)
(4) Policyholder reserves	4,842,894	6,307,255	(1,464,361)
(5) Other (including items <5% of total ordinary tax liabilities)	70,682,660	48,082,179	22,600,481
(99) Subtotal	<u>\$ 83,969,100</u>	<u>\$ 70,868,531</u>	<u>\$ 13,100,569</u>
(b) Capital			
(1) Investments	\$ .....	\$ .....	\$ .....
(2) Real estate	.....	.....	.....
(3) Other (including items <5% of total capital tax liabilities)	.....	.....	.....
(99) Subtotal	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ .....</u>
(c) Deferred tax liabilities (3a99 + 3b99)	<u>\$ 83,969,100</u>	<u>\$ 70,868,531</u>	<u>\$ 13,100,569</u>
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ 44,301,058</u>	<u>\$ 45,858,425</u>	<u>\$ (1,557,367)</u>

Other deferred tax liabilities of \$70,682,660 consists primarily of partnership of \$66,992,414 and disregarded entities of \$3,690,246 for year ended December 31, 2019. Other deferred tax liabilities of \$48,082,179 for year ended December 31, 2018 consisted primarily of bonus depreciation of \$36,462,813, partnership of \$7,198,087 and disregarded entities of \$3,747,067.

The Tax Cuts and Jobs Act ("TCJA") reduced the corporate tax rate to 21%, effective January 1, 2018. In addition, the TCJA resulted in the Company recording a deferred tax liability of \$797,603 related to the reserves transition adjustment for the year ended December 31, 2017. The Company booked an additional \$4,608,051 related to the reserves transition adjusted the year ended December 31, 2018 to true up the estimate booked as of December 31, 2017.

The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**9. Income Taxes (Continued)**

	2019	2018	Change
Adjusted gross deferred tax assets	\$ 128,270,158	\$ 116,726,956	\$ 11,543,202
Total deferred tax liabilities	(83,969,100)	(70,868,532)	(13,100,568)
Net deferred tax assets (liabilities)	\$ 44,301,058	\$ 45,858,425	\$ (1,557,366)
Tax effect of unrealized gains (losses)			3,881,567
Open 1			
Open 2			
Change in net deferred income tax			<u>\$ 2,324,200</u>

D. Among the More Significant Book to Tax Adjustments

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	Tax Year Ended December 31, 2019	Effective Tax Rate
Provision computed at statutory rate	\$955,061	21.00%
Permanent Differences		
IMR	1,136,855	25.00%
FTC	63,000	1.39%
Nondeductible Expenses	3,496	0.08%
Other Permanent Adjustments	(468,630)	-10.30%
Statutory Valuation Allowance	0	0.00%
Prior Year True-Up	28,789,523	633.03%
Tax Credits	(300,000)	-6.60%
Litigation Reserve	0	0.00%
DREs	7,305,872	160.64%
Ceding Commissions	(1,840,287)	-40.46%
Dividends Received Deduction	(945,000)	-20.78%
<b>Totals</b>	<b>\$34,699,889</b>	<b>762.99%</b>
Federal and foreign income taxes incurred	\$46,008,392	1011.64%
Realized capital gains (losses) tax	(8,984,304)	-197.55%
Change in net deferred income taxes	(2,324,200)	-51.10%
<b>Total statutory income taxes</b>	<b>\$34,699,888</b>	<b>762.99%</b>

E. Operating Loss and Tax Credit Carryforwards

- (1) At December 31, 2019, the Company has no net operating loss carryforwards, no capital loss carryforwards, and no foreign tax credit carryforwards.
- (2) Income tax expense available for recoupment  
As of result of recent tax reform ("TCJA"), the Company can no longer carry-back future losses, therefore there are no available taxes for recoupment.
- (3) Deposits admitted under IRC Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

- (1) The Company will file a consolidated federal income tax return with Accordia, Cape Verity I, Inc., Cape Verity II, Inc., Cape Verity III, Inc., Gotham Re, Inc., Forethought National Life Insurance Company, Forethought Life Insurance Company and First Allmerica Financial Life Insurance Company ("FAFLIC") for the period ending December 31, 2019. The FAFLIC entity joined the consolidated group as of January 1, 2016. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group.
- (2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the statements in anticipation of the results of these audits. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none have been recorded.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. Nature of Relationships

# ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

## Notes to the Financial Statements

### 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

The Company is organized as a stock life insurance company, and is a wholly-owned indirect subsidiary of GAFG, a Bermuda Company. As of December 29, 2017, the Company is a wholly-owned direct subsidiary of Global Atlantic (Fin) Company ("Finco"). Prior to that date, the Company was owned by Forethought Services, LLC, a 79% owner, and by Finco, a 21% owner.

The Company directly owns all of the outstanding shares of Accordia Life and Annuity Company ("Accordia"), an Iowa domiciled company, and First Allmerica Financial Life Insurance Company ("FAFLIC"), a Massachusetts domiciled company, and Forethought Life Insurance Company ("FLIC"), an Indiana domiciled insurance company.

Effective December 31, 2019, the Company's wholly-owned subsidiary, Forethought National Life Insurance Company was merged with and into the Company's subsidiary, FLIC, with FLIC being the surviving entity, with prior approval of the Texas Commissioner of Insurance and the Indiana Secretary of State, pursuant to Indiana Code 27-1-9-5.

The Goldman Sachs Group, Inc. ("Goldman Sachs") owns a total of approximately 21% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 9.9%, own the remaining approximately 79% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with a carrying value of \$41,134,813, and a market value of \$43,862,563, as of December 31, 2019. The purchase of these securities constituted arms-length transactions.

#### B. Detail of Transactions Greater than ½ of 1% of total admitted assets

On December 18, 2019, the Company received a \$100,000,000 cash capital contribution from Finco and subsequently made a cash contribution to Accordia.

During 2019, bonds and cash with an aggregate value of \$358,096,918 were transferred between the Company and FLIC. The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date.

During 2019, bonds and cash with an aggregate value of \$315,488,377 were transferred between the Company and Accordia. The sales consideration of securities between the Company and Accordia was at its fair value on the transaction date.

On June 7, 2019, the Company purchased \$125,515,955 of investment grade corporate bonds from Goldman Sachs & Co. LLC .

On May 31, 2019, with the approval of the Indiana Department of Insurance, a \$365,000,000 surplus note due 10/5/2021 that was issued by Forethought Life Insurance Company ("FLIC") was canceled. The note principal of \$365,000,000 was prepaid and accounted for as a capital contribution from the Company to FLIC, and accrued interest of \$3,954,167 was settled in cash.

On March 25, 2019, Commonwealth Annuity entered into an arms-length transaction with FLIC that involved the two parties terminating an existing participation agreement. As a result of the termination, FLIC purchased a 50% participation interest in the lending facility that was originated by FLIC to a third party, Deephaven Mortgage LLC, and subsequently sold to Commonwealth Annuity. FLIC paid \$92,052,062 in cash to Commonwealth Annuity in exchange for the 50% participation interest.

On December 26, 2018, the Company received a \$130,000,000 cash capital contribution from Finco.

On July 31, 2018, the Company sold Hopmeadow Holdings II, LP (a partnership which the Company purchased for \$150,000,000 on May 31) to FLIC. Cash and invested assets totaling \$151,417,280 were received in exchange for the sale, representing the initial value of the investment and earnings accrued from the date of the initial purchase through the date of the sale.

During 2018, bonds and cash with an aggregate value of \$371,198,105 were transferred between the Company and FLIC. The sales consideration of securities between CWA and FLIC was at its fair value on the transaction date.

On June 4, 2018, the Company sold assets to Goldman Sachs & Co. LLC for \$234,244,743 in cash.

#### C. Amount of Transactions & Effects of Change in Terms of Intercompany Arrangements - None

#### D. Amounts due to or from Related Parties

The Company reported \$1,797,082 and \$8,470,705 in a net payable to affiliates for the years ended December 31, 2019 and December 31, 2018, respectively.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). In connection with the Company's variable products, certain separate accounts invest in funds of the Goldman Sachs Variable Insurance Trust ("GSVIT") and Goldman Sachs Trust ("GST"). Management fees are paid directly to GSAM by GSVIT and GST and to GSAM for investment management by the Company. Certain distribution and administration fees are payable to the Company by Goldman Sachs Co. ("GSCO") and GSAM. This resulted in a payable to GSAM of \$4,348,972 and \$3,093,697 for the years ended December 31, 2019 and December 31, 2018, respectively.

#### E. Guarantees or Contingencies for Related Parties

On December 19, 2012, Commonwealth Annuity entered into an agreement to guarantee the performance of FAFLIC, related to the reinsurance of a block of fixed annuities.

#### F. Management, Service Contracts, Cost Sharing Arrangements

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company had a \$7,444,598 and \$11,564,402 net payable and recorded expenses for these agreements of \$41,269,385 and \$38,767,435 for the years ended December 31, 2019 and December 31, 2018, respectively.

The Company has agreements with affiliated parties to receive certain fee income related to policyholder administration. The Company had a receivable of \$3,634,224 and \$3,736,935 and recorded income of \$22,902,321 and \$19,699,538 for the years ended December 31, 2019 and December 31, 2018, respectively related to these agreements.

#### G. Nature of Relationships that Could Affect Operations

The Company has entered into a Services and Expenses Agreement, as amended, with Global Atlantic Finance Company ("GAFC"), an affiliated entity, pursuant to which GAFC and other affiliates will provide certain services to the Company, including but not limited to seconding employees and providing management services, administrative support, and use of facilities.

#### H. Amount Deducted for Investment in Upstream Company - Not Applicable

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)**

- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
- K. Foreign Subsidiary Value Using CARVM - Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - Not Applicable
- N. Investment in Insurance SCAs

(1) Description

The Company's subsidiary Accordia follows Iowa Administrative Code ("AIC") Section 191-97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve, which reflects a departure from NAIC SAP. As a result, Accordia's net income from operations decreased by \$415,074 for the year ended December 31, 2019 and Accordia's statutory surplus decreased by \$262,736,538 as of December 31, 2019.

The Company's subsidiary FLIC, with the permission of the Commissioner of Insurance in the State of Indiana, uses the Plan Type A discount rate with a guaranteed duration of less than 5 years under Actuarial Guideline 33 ("AG33") on the entire in-force block of annuities with Guaranteed Minimum Withdrawal Benefits issued prior to October 1, 2013. As a result, FLIC's net income from operations increased by \$36,175,947 for the year ended December 31, 2019 and FLIC's statutory surplus increased by \$29,002,419 as of December 31, 2019.

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Accordia Life and Annuity Company	\$ (415,074)	\$ (262,736,538)	\$ 736,267,906	\$ 999,004,444
Forethought Life Insurance Company	\$ (36,175,947)	\$ (29,002,419)	\$ 1,984,865,386	\$ 2,013,867,805

\* Per AP&P Manual (without permitted or prescribed practices)

(3) RBC Impact

Had Accordia not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event. Had FLIC not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event.

- O. SCA and SSAP No. 48 Entity Loss Tracking - None

**11. Debt**

- A. Debt, Including Capital Notes - Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Boston. Through its membership, the Company intends to conduct business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The Company has determined the actual/estimated borrowing capacity as \$367,000,000. The Company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	3,119,700	3,119,700	
(c) Activity stock	9,520,000	9,520,000	
(d) Excess stock	869,900	869,900	
(e) Aggregate total (a+b+c+d)	\$ 13,509,600	\$ 13,509,600	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 367,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	4,832,400	4,832,400	
(c) Activity stock	9,520,000	9,520,000	
(d) Excess stock	698,700	698,700	
(e) Aggregate total (a+b+c+d)	\$ 15,051,100	\$ 15,051,100	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**11. Debt (Continued)**

(b) Membership stock (class A and B) eligible and not eligible for redemption

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 3,119,700	\$ 3,119,700	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 520,688,816	\$ 460,115,893	\$ 238,000,000
2. Current year general account total collateral pledged	\$ 520,688,816	\$ 460,115,893	\$ 238,000,000
3. Current year separate accounts total collateral pledged	\$	\$	\$
4. Prior year total general and separate accounts total collateral pledged	\$ 486,607,931	\$ 483,540,987	\$ 238,000,000

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 607,532,407	\$ 552,095,682	\$ 238,000,000
2. Current year general account maximum collateral pledged	\$ 607,532,407	\$ 552,095,682	\$ 238,000,000
3. Current year separate accounts maximum collateral pledged	\$	\$	\$
4. Prior year total general and separate accounts maximum collateral pledged	\$ 486,607,931	\$ 483,540,987	\$ 238,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	238,000,000	238,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>	<u>\$</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	238,000,000	238,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>	<u>\$</u>

(b) Maximum amount during reporting period (current year)

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	238,000,000	238,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>

(c) FHLB - Prepayment obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1. Debt	No
2. Funding agreements	Yes
3. Other	No



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

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

- A. Defined Benefit Plan - Not Applicable
- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans - Not Applicable
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. The Company makes standard matching contributions which vest 100% when made. In certain cases, the Company makes nonelective contributions which vest ratably over 5 years, calculated based upon years of service. The allocated expenses were \$795,755 and \$725,069 for the years ended December 31, 2019 and December 31, 2018, respectively.

- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

- 1. The Company has 10,000 shares authorized, 2,526 shares issued and outstanding, par value \$1,000 per share. There are no other classes of capital stock. All shares are Class A shares.
- 2. The Company has no preferred stock outstanding.
- 3. Massachusetts has enacted laws governing the payment of dividends and other distributions to stockholders by insurers. These laws affect the dividend paying ability of the Company. Pursuant to Massachusetts statutes, the maximum amount of dividends and other distributions that an insurer may pay in any twelve-month period, without prior approval of the MA DOI, is limited to the greater of the Company's statutory net gains from operations of the preceding December 31 or 10% of the statutory policyholder's surplus as of the preceding December 31. Dividends must be paid from unassigned funds.

4. Capital transaction

On December 19, 2019, the Company received a \$100,000,000 cash capital contribution from Finco.  
 On December 19, 2019, the Company made a \$100,000,000 cash capital contribution to Accordia.  
 On December 26, 2018, the Company received a \$130,000,000 cash capital contribution from Finco.  
 On March 28, 2018, the Company distributed a \$50,000,000 ordinary cash dividend, to Finco.

- 5. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- 6. The Company has no restrictions on the use of the Company's unassigned surplus and all unassigned surplus is held for the benefit of the shareholders.
- 7. The Company has no surplus advances.
- 8. Stock Held for Special Purposes  
None of the Company's stock is held for special purposes.
- 9. There have been no changes in special surplus fund balances.

10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) are \$723,752,500 and \$652,363,007 at December 31, 2019 and December 31, 2018, respectively.

11. Company-Issued Surplus Debentures or Similar Obligations

Surplus Notes

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
12/14/2018	6.250%	\$ 820,000,000	\$ 820,000,000	\$ 40,887,639	\$ 40,887,639		09/30/2048
1311999 - Total		\$ 820,000,000	\$ 820,000,000	\$ 40,887,639	\$ 40,887,639	\$	

On September 24, 2019, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid September 30, 2019.

On March 7, 2019, the Massachusetts Department of Insurance approved an interest payment of \$15,262,639, which was paid in April, 2019.

On December 14, 2018, with the approval of the Massachusetts Department of Insurance, the Company terminated the existing \$620,000,000 surplus note and settled accrued interest of \$7,328,056. At the same time, the Company issued a new surplus note to Finco, for \$820,000,000. The Company received a net \$200,000,000 in cash, related to note principal, from these transactions.

On August 14, 2018, the Massachusetts Department of Insurance approved an interest payment of \$17,825,000, which was paid on September 30, 2018.

- 12. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable

# ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

## Notes to the Financial Statements

### 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations (Continued)

13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

### 14. Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company invests in certain joint ventures, limited liability companies ("LLC's") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount.

As of December 31, 2019, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$8,117,300.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

#### B. Assessments

(1) Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges - None

(3) Guaranty fund liabilities and assets related to long-term care insolvencies - None

#### C. Gain Contingencies - Not Applicable

#### D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

#### E. Joint and Several Liabilities - Not Applicable

#### F. All Other Contingencies

The Company is involved from time to time in judicial, regulatory and arbitration proceedings concerning matters arising in connection with the conduct of its business. THG has agreed to indemnify the Company and Goldman Sachs with respect to certain of these matters as provided in the agreement through which the Company initially acquired business from THG. Management believes, based on currently available information, that the results of such proceedings, in the aggregate, will not have a material adverse effect on the Company's financial condition. Given the inherent difficulty of predicting the outcome of the Company's litigation and regulatory matters, particularly in cases or proceedings in which substantial or indeterminate damages or fines are sought, the Company cannot estimate losses, or ranges of losses, for cases or proceedings where there is only a reasonable possibility that a loss may be incurred. However, the Company believes that at the present time there are no pending or threatened lawsuits that are reasonably likely to have a material adverse effect on the Company's consolidated financial position.

In addition, the Company is involved, from time to time, in investigations and proceedings by governmental and self-regulatory agencies, which may include investigations into such matters as "market timing" in sub-accounts of variable annuity and life products, revenue sharing and other matters, claims payment practices, and unclaimed property escheatment practices. A number of companies have announced settlements of enforcement actions related to such matters with various regulatory agencies, including the SEC, which has included a range of monetary penalties and restitution. The Company is not currently involved in any such investigations or proceedings, though there can be no assurance that such investigations or proceedings may not arise in the future.

In connection with the process of converting over 500,000 in-force life insurance policies (representing policies for both FAFLIC and Accordia) from systems managed by Athene Holdings Limited to the platform of one of our third party service providers DXC, or the "Conversion," the Company, FAFLIC and Accordia expect to incur a variety of litigation-related costs. On June 28, 2018 a subsidiary of Athene and FAFLIC entered into a consent order with the New York State Department of Financial Services, or "NYSDFS," relating to the NYSDFS' market conduct examination findings that related primarily to disruptions in servicing caused by the Conversion. Pursuant to the consent order, Athene paid the NYSDFS a fine of \$15,000,000 and will also take corrective actions and provide remediation to policyholders impacted by the Conversion. The agreements between FAFLIC, the Company, and Athene provide indemnities to Athene, including for fines and penalties resulting from violations of law.

The Company had recorded an \$18,000,000 liability for indemnity guarantee related to these policies in March 2018, of which \$15,000,000 was paid in July 2018. The remaining \$3,000,000 liability for indemnity guarantee was written off by the Company and rebooked by Accordia during September 2018.

### 15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$16,822,486 as of December 31, 2019. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining full collateral of \$17,400,000 from counterparties as of December 31, 2019. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

2. The Company's credit risk is the risk of nonperformance by the counterparties. The company limits this risk by utilizing counterparties that maintain a NAIC "1" designation. Additionally, all OTC derivatives the Company entered into are fully collateralized by cash. In the event of the nonperformance by the counterparties, the Company has the right to the collaterals pledged by counterparties.

The Company manages its equity market risk by entering into certain OTC derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk (Continued)**

- 3. The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high (NAIC -1) credit ratings.
- 4. As of December 31, 2019, the Company had cash on deposit as collateral at counterparties with a fair value of \$17,400,000 related to its options and swap agreements.

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

- A. Transfers of Receivables Reported as Sales - Not Applicable
- B. Transfers and Servicing of Financial Assets - Not Applicable
- C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below during the year ended December 31, 2019.

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

- A. ASO Plans - Not Applicable
- B. ASC Plans - Not Applicable
- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - Not Applicable

**19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable**

**20. Fair Value Measurements**

- A. Fair Value Measurement

As of December 31, 2019, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

- (1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
DERIVATIVES	\$ 9,255,457	\$ 73,282,980	\$	\$	\$ 82,538,437
SEPARATE ACCOUNTS	2,208,244,250	8,599,654			2,216,843,904
Total assets at fair value/NAV	<u>\$ 2,217,499,707</u>	<u>\$ 81,882,634</u>	<u>\$</u>	<u>\$</u>	<u>\$ 2,299,382,341</u>
<b>b. Liabilities at fair value</b>					
DERIVATIVE COLLATERAL	\$ 17,400,000	\$	\$	\$	\$ 17,400,000
DERIVATIVE LIABILITIES	26,609,636	15,397,455			42,007,091
Total liabilities at fair value	<u>\$ 44,009,636</u>	<u>\$ 15,397,455</u>	<u>\$</u>	<u>\$</u>	<u>\$ 59,407,091</u>

\*Net asset balances after right of offset with counterparty are presented on page 2 as of December 31, 2019, per SSAP No.64 Offsetting and Netting of Assets and Liabilities.

- (2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

- (3) Transfers between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the current year.

- (4) Fair value inputs Level 2 and Level 3

**Bonds**

In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of December 31, 2019 and December 31, 2018 the Company did not have any 6 rated bonds.

**Separate Account Assets**

The estimated fair value of assets held in separate accounts is based on quoted market prices. Separate account assets representing contract holder funds are measured at fair value and reported as a summary total in the Statement of Assets, with an equivalent summary total reported for related liabilities. The market value adjusted annuity is comprised of bonds, in which the fair value is based on external vendor prices. Based on the level of observable activity, these bonds will be measured at either Level 1 or Level 2.

**Derivatives**

The Company enters into certain OTC derivatives; primarily equity put options and interest rate swaps, and exchange-traded equity and interest rate futures contracts with three-month termination periods. The Company transacts in these derivatives primarily to hedge risk on its life and annuity business. As described in Note 8, the variable annuity business has been 100% ceded via modified coinsurance or funds withheld coinsurance to affiliates since December 31, 2009 and the effect of the derivatives that hedge this business is passed to the reinsurer. The Company transacts in derivatives to manage the interest rate and credit risk related to the general account portfolio. In addition, the Company trades credit derivatives to hedge counterparty risk on reinsurance transactions.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency. Where models are used, the selection of a particular model to value an OTC derivative depends upon the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be verified and model selection does not involve significant management judgment. Such instruments are typically classified within Level 2 of the fair value hierarchy.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**20. Fair Value Measurements (Continued)**

Overall, transfers into and/or out of Level 3 are attributable to a change in the observability of inputs. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event, or one or more significant input(s) becoming observable. Transfers into and/or out of any level are assumed to occur at the beginning of the period.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures to report regarding fair value measurement. Application of fair value measurement is consistent with the disclosure in section 20.A.(4) above.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 15,023,684,623	\$ 14,203,617,978	\$ 109,802,546	\$ 12,731,837,959	\$ 2,182,044,118	\$	\$
MORTGAGE LOANS	1,553,480,284	1,513,948,010	—	1,495,011,746	58,468,538		
OTHER INVESTED ASSETS	73,160,503	72,986,617	—	29,503,325	43,657,178		
PREFERRED STOCK	21,014,791	20,594,824	—	21,014,791	—		
COMMON STOCK	13,509,600	13,509,600	—	13,509,600	—		
INVESTMENT IN SUB	2,846,279,461	2,846,279,461	—	—	2,846,279,461		
SHORT TERM INVESTMENT	151,850,826	151,850,826	151,850,826	—	—		
CASH AND EQUIVALENTS	547,066,318	547,066,318	547,066,318	—	—		
DERIVATIVE ASSETS	82,538,438	82,538,437	9,255,458	73,282,980	—		
TOTAL ASSETS	20,312,584,844	19,452,392,071	817,975,148	14,364,160,401	5,130,449,295		
DERIVATIVE LIABILITIES	42,007,091	42,007,091	26,609,636	15,397,455	—		
TOTAL LIABILITIES	42,007,091	42,007,091	26,609,636	15,397,455	—		

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

**21. Other Items**

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

On December 31, 2019, the Company entered into a coinsurance agreement with Guaranty Income Life Insurance Company ("GILICO") whereby it assumed \$619,744,662 of universal life and variable universal life deposit liabilities and \$594,092,236 of fixed annuity deposits. Subsequent to the transaction, \$1,091,726,626 was retroceded to an affiliated counter party.

Effective August 13, 2019, the Company entered into a coinsurance agreement with a third party whereby it assumes blocks of payout group annuity reserves regularly. The Company has assumed reserves totaling \$895,635,534 for the year ended December 31, 2019 as a result of this agreement.

On January 1, 2019, the Company entered into a coinsurance agreement with RiverSource Life Insurance Company ("RiverSource") whereby it assumed \$1,654,394,646 of fixed annuity deposits and subsequently retroceded \$1,463,177,632 of those deposits to an affiliated counter party.

Effective December 12, 2018, the Company entered into a coinsurance agreement with a third party whereby it assumes blocks of payout group annuity reserves regularly. The Company has assumed reserves totaling \$320,593,806 for the year ended December 31, 2019 and \$32,947,475 during 2018, as a result of this agreement.

Effective June 30, 2018, the Company retroceded \$6,273,719,039 of the same reserves to GA Re, an affiliated reinsurer, on a funds withheld modified coinsurance basis.

Effective June 1, 2018, the Company entered into a coinsurance agreement with Talcott Resolution Life Insurance Company ("TL") and Talcott Resolution Life and Annuity Insurance Company ("TLA"), whereby it assumed \$7,899,828,736 of fixed annuity and payout annuity reserves and retroceded \$855,796,308, to a non-affiliated reinsurer on a funds withheld modified coinsurance basis.

Effective January 1, 2018, the Company entered into a coinsurance agreement with Standard Insurance Company whereby the Company assumed \$432,580,713 of fixed annuity reserves.

Assets values of \$126,451,097 and \$125,797,081 as of December 31, 2019, and December 31, 2018, were on deposit with government authorities or trustees as required by law.

The Company recognized an OTTI charge on invested assets of \$0 and \$2,226,622 for the years ended December 31, 2019 and December 31, 2018, respectively.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2019 or December 31, 2018.

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**21. Other Items (Continued)**

F. Subprime-Mortgage-Related Risk Exposure

- (1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.
- (2) Direct exposure through investments in subprime mortgage loans - Not Applicable
- (3) Direct exposure through other investments

The Company holds the following securities with subprime exposure as of December 31, 2019:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities .....	\$ 67,890,118	\$ 67,668,940	\$ 75,628,181	\$ .....
b. Commercial mortgage-backed securities .....				
c. Collateralized debt obligations .....				
d. Structured securities .....				
e. Equity investment in SCAs * .....				
f. Other assets .....				
g. Total	<u>\$ 67,890,118</u>	<u>\$ 67,668,940</u>	<u>\$ 75,628,181</u>	<u>\$ .....</u>

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts

The Company owned a security with a book value of \$171,321,533 as of December 31, 2018 which was sold during 2019 for a realized loss of \$27,259,780.

- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

**22. Events Subsequent**

Type I – Recognized Subsequent Events – No Type I subsequent events to report.

Type II – Non-recognized Subsequent Events - No Type II subsequent events to report.

Subsequent events have been considered through February 21, 2020.

**23. Reinsurance**

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- 1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes ( ) No (X).
- 2. Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X).

Section 2 – Ceded Reinsurance Report – Part A

- 1. Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X).
- 2. Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X).

Section 3 – Ceded Reinsurance Report – Part B

- 1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. None
- 2. Have any new agreements been executed or existing agreements amended, since January 1, of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the company as of the effective date of this agreement? Yes No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

B. Uncollectible Reinsurance - Not Applicable

C. Commutation of Ceded Reinsurance - Not Applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**23. Reinsurance (Continued)**

- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable**

**25. Change in Incurred Losses and Loss Adjustment Expenses - Not Applicable**

**26. Intercompany Pooling Arrangements - Not Applicable**

**27. Structured Settlements - Not Applicable**

**28. Health Care Receivables - Not Applicable**

**29. Participating Policies - Not Applicable**

**30. Premium Deficiency Reserves - Not Applicable**

**31. Reserves for Life Contracts and Annuity Contracts**

1. The Company waives deduction of deferred fractional premiums at death and returns any portion of the final premium paid beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.
2. Universal Life:  
Extra premiums are assessed for substandard lives in addition to the standard mortality charges. Mean reserves for universal life policies include (1) the standard mean reserve plus (2) the excess of the mean reserve calculated using the appropriate multiple of the 1958 or 1980 CSO Mortality Table and/or the appropriate additional mortality charge per 1,000 and 4-1/2%, 5-1/2% and 6% interest over the standard mean reserve. In no event is the total reserve less than the policy's cash surrender value.

All Other:

Extra premiums are assessed for substandard lives in addition to the standard gross premium. Mean reserves for policies and riders based on table ratings include (1) the regular mean reserve for the plan and (2) the excess, if any, of the mean reserve calculated using the appropriate multiple of the 1958 or 1980 CSO Mortality Table and 4%, 5% and 5-1/2% interest over the standard mean reserve. In the case of flat extra premium ratings, mean reserves are equal to (1) the regular mean reserve and (2) 1/2 of the net extra premium.

3. The Company had \$84,937,657 and \$91,244,750 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation required by the Commonwealth of Massachusetts as of December 31, 2019 and 2018, respectively. Reserves to cover the above insurance totaled \$3,087,817 and \$3,395,906 at 2019 and 2018 year-end and are reported in Exhibit 5, Section G.
4. For non-universal life plans and universal life accidental death and waiver of premium, tabular interest, tabular less actual reserve released and tabular costs are calculated by formulas.

For universal life, except for accidental death and waiver of premium, tabular interest and tabular cost are equal to actual credits and charges to the policies.

5. Tabular interest on funds not involving life contingencies is calculated by formula.
6. Details for Other Changes

The Company did not change reserving methods.

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

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$ 45,041,095	\$ 7,080,720	\$	\$ 52,121,815	0.493%
b. At book value less current surrender charge of 5% or more	646,519,519			646,519,519	6.111
c. At fair value	12,430,085		1,628,606,073	1,641,036,158	15.511
d. Total with market value adjustment or at fair value (total of a through c)	703,990,699	7,080,720	1,628,606,073	2,339,677,492	22.114
e. At book value without adjustment (minimal or no charge or adjustment)	5,657,542,291			5,657,542,291	53.474
(2) Not subject to discretionary withdrawal	2,526,821,973		55,987,239	2,582,809,212	24.412
(3) Total (gross: direct + assumed)	8,888,354,963	7,080,720	1,684,593,312	10,580,028,995	100.000%
(4) Reinsurance ceded	7,402,988,447			7,402,988,447	
(5) Total (net) (3 - 4)	\$ 1,485,366,516	\$ 7,080,720	\$ 1,684,593,312	\$ 3,177,040,548	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 68,070,859	\$	\$	\$ 68,070,859	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (Continued)**

B. Group Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$ 32,445,267	\$	\$	\$ 32,445,267	1.157%
b. At book value less current surrender charge of 5% or more	269,126			269,126	0.010
c. At fair value			773,061	773,061	0.028
d. Total with market value adjustment or at fair value (total of a through c)	32,714,393		773,061	33,487,454	1.194
e. At book value without adjustment (minimal or no charge or adjustment)	1,516,366,025			1,516,366,025	54.088
(2) Not subject to discretionary withdrawal	1,253,683,837		5,163	1,253,689,000	44.718
(3) Total (gross: direct + assumed)	2,802,764,255		778,224	2,803,542,479	100.000%
(4) Reinsurance ceded	1,398,052,164			1,398,052,164	
(5) Total (net) (3 - 4)	\$ 1,404,712,091	\$	\$ 778,224	\$ 1,405,490,315	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ 208	\$	\$	\$ 208	

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)	876,809,935			876,809,935	32.532
(2) Not subject to discretionary withdrawal	1,814,259,546		4,147,686	1,818,407,232	67.468
(3) Total (gross: direct + assumed)	2,691,069,481		4,147,686	2,695,217,167	100.000%
(4) Reinsurance ceded	1,967,968,860			1,967,968,860	
(5) Total (net) (3 - 4)	\$ 723,100,621	\$	\$ 4,147,686	\$ 727,248,307	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$	\$	\$	\$	

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, annuities, total (net)	\$ 2,887,802,557
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	2,276,049
(3) Exhibit of Deposit-type Contracts, Line 14, Column 1	723,100,621
(4) Subtotal	3,613,179,227
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	1,696,599,943
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal	1,696,599,943
(12) Combined total	\$ 5,309,779,170

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

	General Account			Separate Account – Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
(2) Universal Life	355,302,762	358,237,720	354,031,427			
(3) Universal Life with Secondary Guarantees						
(4) Indexed Universal Life						
(5) Indexed Universal Life with Secondary Guarantees						
(6) Indexed Life						
(7) Other Permanent Cash Value Life Insurance		360,780,557	366,436,490			
(8) Variable Life						
(9) Variable Universal Life	88,919,317	88,832,961	90,700,159	512,229,583	512,229,583	472,874,489
(10) Miscellaneous Reserves			108,223			
B. Not subject to discretionary withdrawal or no cash values						
(1) Term Policies without Cash Value	XXX	XXX	1,159,019	XXX	XXX	
(2) Accidental Death Benefits	XXX	XXX	508,788	XXX	XXX	
(3) Disability - Active Lives	XXX	XXX	862,546	XXX	XXX	
(4) Disability - Disabled Lives	XXX	XXX	19,901,364	XXX	XXX	
(5) Miscellaneous Reserves	XXX	XXX	15,999,952	XXX	XXX	40,505,685
C. Total (gross: direct + assumed)	\$ 444,222,079	\$ 807,851,238	\$ 849,707,968	\$ 512,229,583	\$ 512,229,583	\$ 513,380,174
D. Reinsurance Ceded	214,452,226	412,046,016	440,491,033			
E. Total (net) (C) - (D)	<u>\$ 229,769,853</u>	<u>\$ 395,805,222</u>	<u>\$ 409,216,935</u>	<u>\$ 512,229,583</u>	<u>\$ 512,229,583</u>	<u>\$ 513,380,174</u>

	Amount
F. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 382,231,419
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	487,214
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	338,978
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	13,437,464
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	12,721,860
(6) Subtotal	<u>\$ 409,216,935</u>
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	472,874,489
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	40,505,685
(10) Subtotal (Lines (7) through (9))	<u>513,380,174</u>
(11) Combined Total ((6) and (10))	<u>\$ 922,597,109</u>

**34. Premiums and Annuity Considerations Deferred and Uncollected**

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations		
Type	Gross	Net of Loading
(1) Industrial	\$ .....	\$ .....
(2) Ordinary new business		
(3) Ordinary renewal	3,577,277	2,853,954
(4) Credit life		
(5) Group life		
(6) Group annuity		
(7) Totals	<u>\$ 3,577,277</u>	<u>\$ 2,853,954</u>

**35. Separate Accounts**

- A. Separate Account Activity
- (1) For the current reporting year, Commonwealth Annuity reported assets and liabilities from the following product lines into separate accounts:



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**35. Separate Accounts (Continued)**

- Individual Variable Annuities
- Individual and Group Variable Life Insurance Products

In accordance with the procedures of Massachusetts, the Company's domiciliary state for approving items within a separate account, the separate account classification for variable life insurance products, variable annuity contracts are supported by 175 M.G.L. Sections 132G – 132I.

Variable Separate Accounts and Guaranteed Period Accounts.

The Company's individual variable annuities, individual and group variable life insurance policies, are supported by variable separate accounts of a nonguaranteed return nature. These separate accounts are comprised of sub-accounts, each of which invest in an investment company that is registered under the Investment Company Act of 1940. The net investment experience of a sub-account is credited directly to the policy owner or certificate owner, and can be positive or negative. The assets and liabilities of the sub-accounts are carried at market.

In addition to variable separate accounts, certain variable annuity contracts also offer guarantee period accounts (a "GPA"), which provides for the accumulation of interest at a guaranteed interest rate for a stated period (the "Guarantee Period"). Assets in a GPA are invested by the Company in accordance with the investment restrictions applicable to the General Account. If the investment proceeds of a GPA at the end of the guarantee period are insufficient to cover its stated rate of return, the difference will be remitted by the General account. Transfers or withdrawals from a GPA on any date other than on the day following the expiration of the GPA's Guarantee Period is subject to a market value adjustment, which may be positive or negative; however, in no event will the guaranteed interest rate be less than 3%. If the investment proceeds of a Guarantee Period Account at the end of the guarantee period are insufficient to cover principal and this minimum rate of return, the difference will be remitted by the General Account.

Variable Product Guarantees.

The Company's variable annuity products provide certain optional riders that a policy owner could elect at issue for a separate charge. The availability of these riders varies by product, but include certain enhanced death benefit riders, a minimum enhanced earning rider, a minimum guaranteed annuity payment benefit rider and a guarantee lifetime withdrawal rider. Under some products, a separate charge for a rider is made against the annuity contract's accumulated value. Under other products, the rider charge is assessed against separate account assets. If proceeds from the investment options are insufficient to provide the guaranteed benefits, any difference will be funded by the Company's General Account. The reserves for these riders are set forth in Exhibit 5, Miscellaneous Reserves Section G of the Company's general account Annual Statement.

The Company currently issues variable annuity products that offer an enhanced death benefit rider for which the charge is assessed as a daily charge against separate account assets. In addition, these products offer a guaranteed lifetime withdrawal rider, for which the charge is made through reductions of a variable annuity contract's accumulations units in the sub-accounts. In each case, if proceeds from the separate account are insufficient to provide the guaranteed benefits, any difference will be funded by the Company's General Account. The reserves for these riders are set forth in Exhibit 5, Miscellaneous Reserves Section G, of the Company's general account annual statement.

(2) Separate account assets legally insulated from the general account claims

In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

Pursuant to Section 175 M.G.L. 132G, that portion of the assets of the separate accounts equal to the reserves and other contract liabilities with respect to the respective separate account are not to be chargeable with liabilities arising out of any other business the Company may conduct.

The Company's separate account statement includes legally insulated assets of \$2,216,843,904 and \$2,053,948,038 as of December 31 2019 and 2018, respectively. The assets legally insulated from the general account as of December 31, 2019 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities .....	\$ 1,703,458,517	\$ .....
Variable Life Insurance Products .....	513,385,387	.....
Total	\$ 2,216,843,904	\$ .....

(3) Separate account products that have guarantees backed by the general account

As of December 31, 2019 and 2018, the general account of the Company had a maximum guarantee for separate account liabilities of \$475,542,646 and \$ 687,289,273 , respectively. To compensate the general account for the risk taken, the separate account paid risk charges as follows for the past five years:

In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account.)

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

- a. 2019 ..... \$ 1,500,181
- b. 2018 ..... \$ 1,774,941
- c. 2017 ..... \$ 1,813,173
- d. 2016 ..... \$ 2,016,096
- e. 2015 ..... \$ 2,515,483

The general account of the Company has paid \$18,371,002 and \$ 18,285,328 toward separate account guarantees as of December 31, 2019 and 2018, respectively.

(4) The Company does not engage in securities lending transactions within any separate account.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

Annual Statement for the Year 2019 of the Commonwealth Annuity and Life Insurance Company

**Notes to the Financial Statements**

**35. Separate Accounts (Continued)**

B. General Nature and Characteristics of Separate Accounts Business

Most separate accounts held by the Company relate to individual variable annuities or individual life insurance of a non-guaranteed return nature. The net investment return of the separate account is credited directly to the policyholder and can be positive or negative. The variable annuities provide a minimum guaranteed death benefit, the nature of which has varied over time. In 1996, the Company began offering a minimum guaranteed death benefit that is adjusted annually to the current account value. The assets and liabilities of these accounts are carried at market, and the business has been included in column 4 of the table below.

In 1996, the Company began offering annuities with market value adjustments. While there are guarantees associated with these annuities, returns above this guaranteed level may be subject to market value adjustments which can be positive or negative. The assets and liabilities of these annuities are carried at market, and the business has been included in column 2 below.

Information regarding the separate accounts of the Company is as follows:

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for period ending 12/31/2019	\$	\$	\$	\$ 22,743	\$ 22,743
(2) Reserves at 12/31/2019 for accounts with assets at:					
a. Fair value		7,081		2,202,899	2,209,980
b. Amortized cost					
c. Total reserves	\$	\$ 7,081	\$	\$ 2,202,899	\$ 2,209,980
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$	\$ 7,081	\$	\$	\$ 7,081
2. At book value without market value adjustment and with current surrender charge of 5% or more					
3. At fair value				2,151,852	2,151,852
4. At book value without market value adjustment and with current surrender charge less than 5%					
5. Subtotal	\$	\$ 7,081	\$	\$ 2,151,852	\$ 2,158,933
b. Not subject to discretionary withdrawal				51,047	51,047
c. Total	\$	\$ 7,081	\$	\$ 2,202,899	\$ 2,209,980
(4) Reserves for asset default risk in lieu of AVR	\$	\$	\$	\$	\$

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement

a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 22,743,318
b. Transfers from Separate Accounts (Page 4, Line 10)	\$ 272,765,927
c. Net transfers to or (from) Separate Accounts (a - b)	\$ (250,022,609)

(2) Reconciling adjustments

a. Administration & Policy Fees	\$ (28,033,167)
b. Reinsurance	\$ 215,961,380

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement

(1c + 2) = (Page 4, Line 26)	\$ (62,094,396)
------------------------------	-----------------

**36. Loss/Claim Adjustment Expenses - Not Applicable**

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 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 [  ] No [  ]  
If yes, complete Schedule Y, Parts 1, 1A and 2
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [  ] No [  ] N/A [  ]
- 1.3 State Regulating? ..... Massachusetts
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [  ] No [  ]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [  ] No [  ]
- 2.2 If yes, date of change: .....
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2014
- 3.2 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. .... 12/31/2014
- 3.3 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). .... 05/27/2016
- 3.4 By what department or departments?  
Massachusetts Division of Insurance .....
- 3.5 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 [  ]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [  ] No [  ] N/A [  ]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.11 sales of new business? ..... Yes [  ] No [  ]  
4.12 renewals? ..... Yes [  ] No [  ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.21 sales of new business? ..... Yes [  ] No [  ]  
4.22 renewals? ..... Yes [  ] No [  ]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [  ] No [  ]  
If yes, complete and file the merger history data file with the NAIC.
- 5.2 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

- 6.1 Has the 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 [  ]
- 6.2 If yes, give full information: .....
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [  ] No [  ]
- 7.2 If yes,  
7.21 State the percentage of foreign control; ..... 100.0 %  
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Bermuda .....	Corporation .....

## GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes  No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
The Goldman Sachs Group, Inc. ....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes  No
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
The Goldman Sachs Group, Inc. ....	New York, NY .....	YES	NO	NO	YES
Goldman Sachs & Co. ....	New York, NY .....	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P. ....	Jersey City, NJ .....	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P. ....	New York, NY .....	NO	NO	NO	YES
REDI Global Technologies LLC .....	New York, NY .....	NO	NO	NO	YES
The Goldman Sachs Trust Company. N.A. ....	New York, NY .....	NO	YES	YES	NO
Goldman Sachs Bank USA .....	Salt Lake City, UT .....	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P. ....	New York, NY .....	NO	NO	NO	YES
Mercer Allied Company, L.P. ....	Saratoga Springs, NY .....	NO	NO	NO	YES
Global Atlantic Investment Advisors, LLC .....	Indianapolis, Indiana .....	NO	NO	NO	YES
Global Atlantic Distributors, LLC .....	Simsbury, Connecticut .....	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
PricewaterhouseCoopers, LLP, 101 Seaport Blvd, Boston, MA 02110
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes  No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption: .....
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes  No
- 10.4 If the response to 10.3 is yes, provide information related to this exemption: .....
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes  No  N/A
- 10.6 If the response to 10.5 is no or n/a, please explain .....
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Robert Egan, Chief Actuary, 20 Guest Street, Brighton, MA 02135 .....
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes  No
- 12.11 Name of real estate holding company .....
- 12.12 Number of parcels involved .....
- 12.13 Total book/adjusted carrying value ..... \$ .....
- 12.2 If, yes provide explanation: .....
- 13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity? .....
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes  No
- 13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes  No
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes  No  N/A
- 14.1 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  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.
- 14.11 If the response to 14.1 is No, please explain: .....
- 14.2 Has the code of ethics for senior managers been amended? ..... Yes  No
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s). .....
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes  No
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s). .....

## GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

### BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [ X ] No [ ]

### FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- |  |   |          |
|--|---|----------|
|  | 20.11 To directors or other officers.....               | \$ ..... |
|  | 20.12 To stockholders not officers.....                 | \$ ..... |
|  | 20.13 Trustees, supreme or grand (Fraternal Only) ..... | \$ ..... |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- |  |   |          |
|--|---|----------|
|  | 20.21 To directors or other officers.....               | \$ ..... |
|  | 20.22 To stockholders not officers.....                 | \$ ..... |
|  | 20.23 Trustees, supreme or grand (Fraternal Only) ..... | \$ ..... |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- |  |                                 |          |
|--|---------------------------------|----------|
|  | 21.21 Rented from others.....   | \$ ..... |
|  | 21.22 Borrowed from others..... | \$ ..... |
|  | 21.23 Leased from others .....  | \$ ..... |
|  | 21.24 Other .....               | \$ ..... |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [ X ]
- 22.2 If answer is yes:
- |  |   |          |
|--|---|----------|
|  | 22.21 Amount paid as losses or risk adjustment \$ ..... |          |
|  | 22.22 Amount paid as expenses .....                     | \$ ..... |
|  | 22.23 Other amounts paid .....                          | \$ ..... |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [ X ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ .....

### INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03)..... Yes [ X ] No [ ]
- 24.02 If no, give full and complete information relating thereto  
.....
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)  
.....
- 24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [ X ]
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. .... \$ .....
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs. .... \$ .....
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [ X ]
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [ X ]
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [ X ]

## GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....	\$ .....
24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....	\$ .....
24.103 Total payable for securities lending reported on the liability page .....	\$ .....

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03) ..... Yes  No

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements .....	\$ .....
25.22 Subject to reverse repurchase agreements .....	\$ .....
25.23 Subject to dollar repurchase agreements .....	\$ .....
25.24 Subject to reverse dollar repurchase agreements .....	\$ .....
25.25 Placed under option agreements .....	\$ .....
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock .....	\$ .....
25.27 FHLB Capital Stock .....	\$ 13,509,600
25.28 On deposit with states .....	\$ 126,451,097
25.29 On deposit with other regulatory bodies .....	\$ .....
25.30 Pledged as collateral - excluding collateral pledged to an FHLB .....	\$ .....
25.31 Pledged as collateral to FHLB - including assets backing funding agreements .....	\$ 460,115,893
25.32 Other .....	\$ .....

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes  No

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

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes  No

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108 .....	Yes <input type="checkbox"/>	No <input checked="" type="checkbox"/>
26.42 Permitted accounting practice .....	Yes <input type="checkbox"/>	No <input checked="" type="checkbox"/>
26.43 Other accounting guidance .....	Yes <input type="checkbox"/>	No <input checked="" type="checkbox"/>

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: ..... Yes  No

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes  No

27.2 If yes, state the amount thereof at December 31 of the current year. .... \$ .....

28. 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  No

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon .....	One Wall Street, New York, NY 10286 .....

## GENERAL INTERROGATORIES

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [  ] No [  ]

28.04 If yes, give full and complete information relating thereto:

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

28.05 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
Internal Global Atlantic Investment Team .....	I.....
Goldman Sachs Asset Management CLO, Corp. ....	A.....
Guggenheim Partners Investment Management, LLC .....	U.....
Hartford Investment Management Company .....	U.....

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 [  ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [  ] No [  ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738 .....	Goldman Sachs Asset Management CLO, Corp. ....	5493000C7DKPYVEOMA87 .....		OS.....
137432 .....	Guggenheim Partners Investment Management, LLC .....	549300XWQLVNUK615E79 .....		NO.....
106699 .....	Hartford Investment Management Company .....	FE0BULMG7PY8B4MG7C65 .....		NO.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [  ] No [  ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation

## GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds .....	14,339,260,474	15,159,327,119	820,066,645
30.2 Preferred stocks .....	20,594,824	21,014,791	419,967
30.3 Totals	14,359,855,298	15,180,341,910	820,486,612

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values are generally derived using external independent pricing vendors and validated by comparing to broker quotes, recent open market trades and/or internally developed pricing models. ....

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [ ] No [ X ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
.....

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]

32.2 If no, list exceptions:  
.....

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 [ X ] No [ ]

34. 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 ]

35. 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 ]

### OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? .....\$ .....702,808

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....



## GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? .....\$ ..... 1,642,539

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? .....\$ ..... 12,796

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers .....	12,796

# GENERAL INTERROGATORIES

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

**Life, Accident and Health Companies/Fraternal Benefit Societies:**

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [ X ]
- 1.2 If yes, indicate premium earned on U.S. business only ..... \$ .....
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... \$ .....
- 1.31 Reason for excluding:  
.....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .... \$ .....
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. .... \$ .....
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned ..... \$ .....
- 1.62 Total incurred claims ..... \$ .....
- 1.63 Number of covered lives ..... .....
- All years prior to most current three years
- 1.64 Total premium earned ..... \$ .....
- 1.65 Total incurred claims ..... \$ .....
- 1.66 Number of covered lives ..... .....
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned ..... \$ .....
- 1.72 Total incurred claims ..... \$ .....
- 1.73 Number of covered lives ..... .....
- All years prior to most current three years
- 1.74 Total premium earned ..... \$ .....
- 1.75 Total incurred claims ..... \$ .....
- 1.76 Number of covered lives ..... .....

2. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator .....		
2.2 Premium Denominator .....	1,591,831,683	1,372,615,538
2.3 Premium Ratio (2.1/2.2) .....	.000	.000
2.4 Reserve Numerator .....	14,406	20,872
2.5 Reserve Denominator .....	3,292,473,267	1,924,198,015
2.6 Reserve Ratio (2.4/2.5) .....	.000	.000

- 3.1 Does this reporting entity have Separate Accounts? ..... Yes [ X ] No [ ]
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ X ] No [ ] N/A [ ]
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... \$ ..... 2,472,934
- 3.4 State the authority under which Separate Accounts are maintained:  
Section 132F to 132H, Chapter 175, Massachusetts General Law .....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ X ] No [ ]
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ X ] No [ ]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... \$ ..... 110,458,457
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: ..... \$ .....
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company And Location	

# GENERAL INTERROGATORIES

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

- 5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .... \$ .....
- 5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. .... \$ .....
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [ X ]
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other

- 7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
  - 7.1 Direct Premium Written ..... \$ ..... 42,661,994
  - 7.2 Total Incurred Claims ..... \$ ..... 90,602,781
  - 7.3 Number of Covered Lives ..... 45,259

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

- 8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 8.1 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 [ ]

**Life, Accident and Health Companies Only:**

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [ X ] No [ ]
- 9.2 Net reimbursement of such expenses between reporting entities:
  - 9.21 Paid ..... \$ ..... 41,269,385
  - 9.22 Received ..... \$ .....
- 10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [ X ]
- 10.2 If yes, what amount pertaining to these lines is included in:
  - 10.21 Page 3, Line 1 ..... \$ .....
  - 10.22 Page 4, Line 1 ..... \$ .....
- 11. For stock reporting entities only:
  - 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... \$ ..... 1,520,011,004
  - 12. Total dividends paid stockholders since organization of the reporting entity:
    - 12.11 Cash ..... \$ ..... 605,500,000
    - 12.12 Stock ..... \$ ..... 223,454,211
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]  
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
 

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium .....	.....	.....	.....
13.32 Paid claims .....	.....	.....	.....
13.33 Claim liability and reserve (beginning of year) .....	.....	.....	.....
13.34 Claim liability and reserve (end of year) .....	.....	.....	.....
13.35 Incurred claims .....	.....	.....	.....

# GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 - 99,999	.....	.....
13.43	\$100,000 - 249,999	.....	.....
13.44	\$250,000 - 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... \$ .....

**Fraternal Benefit Societies Only:**

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
- 15. How often are meetings of the subordinate branches required to be held?  
.....
- 16. How are the subordinate branches represented in the supreme or governing body?  
.....
- 17. What is the basis of representation in the governing body?  
.....
- 18.1 How often are regular meetings of the governing body held?  
.....
- 18.2 When was the last regular meeting of the governing body held? .....
- 18.3 When and where will the next regular or special meeting of the governing body be held? .....
- 18.4 How many members of the governing body attended the last regular meeting? .....
- 18.5 How many of the same were delegates of the subordinate branches? .....
- 19. How are the expenses of the governing body defrayed?  
.....
- 20. When and by whom are the officers and directors elected?  
.....
- 21. What are the qualifications for membership?  
.....
- 22. What are the limiting ages for admission?  
.....
- 23. What is the minimum and maximum insurance that may be issued on any one life?  
.....
- 24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
- 26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
- 26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
- 27. What proportion of first and subsequent year's payments may be used for management expenses?  
 27.11 First Year ..... %  
 27.12 Subsequent Years ..... %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
- 28.2 If so, what amount and for what purpose? ..... \$ .....
- 29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
- 29.2 If yes, at what age does the benefit commence? .....
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
- 30.2 If yes, when?  
.....
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
- 32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
- 32.3 If yes, explain  
.....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

**FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.  
\$000 omitted for amounts of life insurance

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>Life Insurance in Force</b> (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4) .....	6,543,909	6,953,596	7,279,514	7,243,535	7,806,487
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....	503,479	588,081	801,841	858,771	1,087,247
3. Credit life (Line 21, Col. 6) .....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....	152,261	155,867	160,901	178,708	198,991
5. Industrial (Line 21, Col. 2) .....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....					
7. Total (Line 21, Col. 10) .....	7,199,649	7,697,544	8,242,256	8,281,014	9,092,725
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated .....				XXX	XXX
<b>New Business Issued</b> (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2) .....	145	56		152	309
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....					
10. Credit life (Line 2, Col. 6) .....					
11. Group (Line 2, Col. 9) .....					
12. Industrial (Line 2, Col. 2) .....					
13. Total (Line 2, Col. 10) .....	145	56		152	309
<b>Premium Income - Lines of Business</b> (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2) .....					
15.1 Ordinary-life insurance (Line 20.4, Col. 3) .....	14,700,265	17,839,794	19,890,635	22,069,186	25,925,634
15.2 Ordinary-individual annuities (Line 20.4, Col. 4) .....	426,599,234	1,063,562,750	20,009,816	133,761,603	301,781,925
16. Credit life (group and individual) (Line 20.4, Col. 5) .....					
17.1 Group life insurance (Line 20.4, Col. 6) .....	273,970	232,998	216,130	220,170	223,769
17.2 Group annuities (Line 20.4, Col. 7) .....	1,150,258,204	290,979,996			
18.1 A & H-group (Line 20.4, Col. 8) .....					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....					
18.3 A & H-other (Line 20.4, Col. 10) .....	10			(10)	
19. Aggregate of all other lines of business (Line 20.4, Col. 11) .....					
20. Total .....	1,591,831,683	1,372,615,538	40,116,581	156,050,949	327,931,328
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) .....	20,909,111,297	17,201,433,972	8,788,845,547	8,955,756,075	9,679,204,496
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	18,063,274,834	14,413,432,307	6,300,597,781	6,800,140,716	7,509,387,855
23. Aggregate life reserves (Page 3, Line 1) .....	3,314,720,530	1,944,884,736	1,210,240,380	1,715,891,941	1,891,999,347
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 .....				XXX	XXX
24. Aggregate A & H reserves (Page 3, Line 2) .....	74,751	42,267	49,903	71,616	88,681
25. Deposit-type contract funds (Page 3, Line 3) .....	723,100,622	761,600,679	550,087,495	366,018,463	380,946,855
26. Asset valuation reserve (Page 3, Line 24.01) .....	44,881,351	52,671,333	39,717,280	42,004,274	39,564,046
27. Capital (Page 3, Lines 29 and 30) .....	2,526,000	2,526,000	2,526,000	2,526,000	2,526,000
28. Surplus (Page 3, Line 37) .....	2,843,310,463	2,785,475,665	2,485,721,766	2,153,089,359	2,167,290,641
<b>Cash Flow (Page 5)</b>					
29. Net Cash from Operations (Line 11) .....	(595,304,069)	447,899,238	(322,325,207)	(464,834,410)	(383,163,579)
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital .....	3,383,499,686	3,163,194,108	2,787,547,797	2,346,124,947	2,336,630,814
31. Authorized control level risk - based capital .....	397,337,885	358,421,257	293,731,368	284,165,065	255,245,695
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b> (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1) .....	71.7	65.7	61.5	61.4	65.2
33. Stocks (Lines 2.1 and 2.2) .....	14.5	14.2	26.2	24.6	22.0
34. Mortgage loans on real estate(Lines 3.1 and 3.2) .....	7.6	8.6	2.0	2.6	3.2
35. Real estate (Lines 4.1, 4.2 and 4.3) .....					
36. Cash, cash equivalents and short-term investments (Line 5) .....	3.5	6.1	3.8	4.6	3.5
37. Contract loans (Line 6) .....	1.8	1.7	3.5	3.7	3.6
38. Derivatives (Page 2, Line 7) .....	0.4	0.3	2.1	2.6	1.9
39. Other invested assets (Line 8) .....	0.4	3.1	0.6	0.5	0.5
40. Receivables for securities (Line 9) .....	0.0	0.2	0.1	0.0	0.3
41. Securities lending reinvested collateral assets (Line 10) .....					
42. Aggregate write-ins for invested assets (Line 11) .....					
43. Cash, cash equivalents and invested assets (Line 12) .....	100.0	100.0	100.0	100.0	100.0

**FIVE-YEAR HISTORICAL DATA**

(Continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) .....	41,134,805	10,302,929	365,000,000		
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) .....					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1), .....	2,846,279,461	2,361,714,687	2,231,361,733	2,131,574,115	2,065,487,483
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) .....					
48. Affiliated mortgage loans on real estate .....					
49. All other affiliated .....		365,000,000			
50. Total of above Lines 44 to 49 .....	2,887,414,266	2,737,017,616	2,596,361,733	2,131,574,115	2,065,487,483
51. Total Investment in Parent included in Lines 44 to 49 above .....					
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2) .....	9,051,285	74,330	9,171,479	5,188,285	22,731,565
53. Total admitted assets (Page 2, Line 28, Col. 3) .....	23,125,955,201	19,255,382,010	11,301,517,797	11,379,079,563	12,287,214,862
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income) .....	717,963,484	516,110,267	582,906,957	423,850,363	355,704,916
55. Realized capital gains (losses) (Page 4, Line 34, Column 1) .....	(131,949,209)	47,618,858	(258,476,581)	(126,070,601)	(30,911,133)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) .....	(24,426,718)	94,010,220	(188,539,787)	(29,491,530)	179,850,640
57. Total of above Lines 54, 55 and 56 .....	561,587,557	657,739,345	135,890,589	268,288,232	504,644,423
<b>Benefits and Reserve Increases (Page 6)</b>					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8) .....	464,390,752	553,348,070	711,649,316	427,827,037	238,673,950
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) .....	(13,461)	45,057	25,218	52,992	23,102
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2) .....	(18,329,181)	(18,983,597)	(21,787,307)	(20,829,672)	(16,768,947)
61. Increase in A & H reserves (Line 19, Col. 6) .....	32,484	(7,636)	(21,713)	(17,012)	(25,559)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1) .....	1,315,815	1,308,455	1,376,965	1,561,381	1,683,716
<b>Operating Percentages</b>					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .....	6.1	9.0	136.1	38.1	8.9
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 .....	5.7	6.3	6.3	6.2	5.9
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) .....					7,635,846.2
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....					(3,152,615.4)
<b>A &amp; H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) .....	57,335	42,226	75,150	107,130	97,324
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) .....	42,226	49,903	61,359	77,532	151,291
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) .....				17,788	14,394
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) .....			10,188	11,453	10,060
<b>Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)</b>					
72. Industrial life (Page 6.1, Col. 2) .....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12) .....	30,866,321	25,515,756	34,301,361	38,137,779	30,155,158
74. Ordinary - individual annuities (Page 6, Col. 4) .....	137,203,536	(94,847,197)	184,056,282	60,838,634	57,002,534
75. Ordinary-supplementary contracts .....	XXX	109,829	98,089	164,307	(253,277)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) .....					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) .....	(88,275)	276,724	738,521	(130,495)	337,455
78. Group annuities (Page 6, Col. 5) .....	(77,569,115)	65,285,949	437,211	846,761	765,506
79. A & H-group (Page 6.5, Col. 3) .....					(20,492)
80. A & H-credit (Page 6.5, Col. 10) .....					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .....	5,340	(40,480)	(178,195)	(20,292)	2,457
82. Aggregate of all other lines of business (Page 6, Col. 8) .....	9,055,225	(66,866,168)	306,864,660	131,466,384	2,142,530
83. Fraternal (Page 6, Col. 7) .....					
84. Total (Page 6, Col. 1) .....	99,473,030	(70,565,587)	526,317,929	231,303,078	90,131,871

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]  
 If no, please explain: .....



**ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company**

DIRECT BUSINESS IN THE STATE OF Grand Total  
 NAIC Group Code 3891

DURING THE YEAR 2019  
 NAIC Company Code 84824

**LIFE INSURANCE**

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	42,665,438		177,833		42,843,271
2. Annuity considerations	34,069,382				34,069,382
3. Deposit-type contract funds	4,461,287	XXX		XXX	4,461,287
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	81,196,107		177,833		81,373,940
<b>DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS</b>					
Life insurance:					
6.1 Paid in cash or left on deposit	2,756,513				2,756,513
6.2 Applied to pay renewal premiums	1,165,182				1,165,182
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	2,452,843				2,452,843
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	6,374,537				6,374,537
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	6,374,537				6,374,537
<b>DIRECT CLAIMS AND BENEFITS PAID</b>					
9. Death benefits	90,604,894				90,604,894
10. Matured endowments					
11. Annuity benefits	127,129,060				127,129,060
12. Surrender values and withdrawals for life contracts	404,642,905		535,800		405,178,705
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	622,376,860		535,800		622,912,660
<b>DETAILS OF WRITE-INS</b>					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No. of Pol.s. & Certifs.	Amount	No. of Ind. Pol.s. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pol.s. & Certifs.	Amount	No. of Pol.s. & Certifs.	Amount
16. Unpaid December 31, prior year	270	14,832,287							270	14,832,287
17. Incurred during current year	1,113	80,479,194							1,113	80,479,194
Settled during current year:										
18.1 By payment in full	1,088	85,245,646							1,088	85,245,646
18.2 By payment on compromised claims										
18.3 Totals paid	1,088	85,245,646							1,088	85,245,646
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,088	85,245,646							1,088	85,245,646
19. Unpaid Dec. 31, current year (16+17-18.6)	295	10,065,835							295	10,065,835
<b>POLICY EXHIBIT</b>						No. of Policies				
20. In force December 31, prior year	48,874	5,761,511,499	(a)		66	21,427,087			48,940	5,782,938,587
21. Issued during year										
22. Other changes to in force (Net)	(3,614)	(394,022,156)			(5)	(2,853,231)			(3,619)	(396,875,387)
23. In force December 31 of current year	45,260	5,367,489,343	(a)		61	18,573,856			45,321	5,386,063,199

(a) Includes Individual Credit Life Insurance prior year \$ \_\_\_\_\_, current year \$ \_\_\_\_\_  
 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ \_\_\_\_\_, current year \$ \_\_\_\_\_  
 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ \_\_\_\_\_, current year \$ \_\_\_\_\_

**ACCIDENT AND HEALTH INSURANCE**

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group Policies (b)				38,004	38,004
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees Other Individual Policies:					
25.1 Non-cancelable (b)	235,578	232,410		1,747,113	1,755,887
25.2 Guaranteed renewable (b)	1,506	1,506		3,504	3,504
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	237,084	233,916		1,750,617	1,759,391
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	237,084	233,916		1,788,621	1,797,395

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0 .

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Number of		9 Amount of Insurance	
							8 Policies	8 Certificates		
1. In force end of prior year .....			108,365	7,541,677			369	413	155,867	7,697,544
2. Issued during year .....			3	145						145
3. Reinsurance assumed .....										
4. Revived during year .....			65	7,664				4	54	7,718
5. Increased during year (net) .....				62,982					1,089	64,071
6. Subtotals, Lines 2 to 5 .....			68	70,791				4	1,143	71,934
7. Additions by dividends during year .....	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases .....										
9. Totals (Lines 1 and 6 to 8) .....			108,433	7,612,468			369	417	157,010	7,769,478
Deductions during year:										
10. Death .....			3,702	121,861			XXX		510	122,371
11. Maturity .....			241	2,566			XXX			2,566
12. Disability .....							XXX			
13. Expiry .....			397	4,665						4,665
14. Surrender .....			2,724	265,356			3	6	3,217	268,573
15. Lapse .....			1,319	147,757			9	11	926	148,683
16. Conversion .....			33	2,982			XXX	XXX	XXX	2,982
17. Decreased (net) .....			1	19,893					96	19,989
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals (Lines 10 to 19) .....			8,417	565,080			12	17	4,749	569,829
21. In force end of year (b) (Line 9 minus Line 20) .....			100,016	7,047,388			357	400	152,261	7,199,649
22. Reinsurance ceded end of year .....	XXX		XXX	4,522,112	XXX		XXX	XXX	26,935	4,549,047
23. Line 21 minus Line 22 .....	XXX		XXX	2,525,276	XXX	(a)	XXX	XXX	125,326	2,650,602
<b>DETAILS OF WRITE-INS</b>										
0801. ....										
0802. ....										
0803. ....										
0898. Summary of remaining write-ins for Line 8 from overflow page .....										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) .....										
1901. ....										
1902. ....										
1903. ....										
1998. Summary of remaining write-ins for Line 19 from overflow page .....										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) .....										

Life, Accident and Health Companies Only:

(a) Group \$ ..... ; Individual \$ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ....., Amount \$ .....

Additional accidental death benefits included in life certificates were in amount \$ ....., Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

25



**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)  
**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends .....	XXX		XXX	83,248
25. Other paid-up insurance .....			17,484	103,170
26. Debit ordinary insurance .....	XXX	XXX		

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing .....			135	1,556
28. Term policies - other .....			5,408	352,392
29. Other term insurance - decreasing .....	XXX		XXX	8,618
30. Other term insurance .....	XXX		XXX	125,495
31. Totals (Lines 27 to 30) .....			5,543	488,061
Reconciliation to Lines 2 and 21:				
32. Term additions .....	XXX		XXX	1,374
33. Totals, extended term insurance .....	XXX	XXX	2,352	14,044
34. Totals, whole life and endowment .....	3	145	92,121	6,543,909
35. Totals (Lines 31 to 34) .....	3	145	100,016	7,047,388

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial .....				
37. Ordinary .....	145		7,037,707	9,681
38. Credit Life (Group and Individual) .....				
39. Group .....			152,262	
40. Totals (Lines 36 to 39) .....	145		7,189,969	9,681

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies .....	XXX		XXX	26,935
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis .....		XXX	6	XXX
43. Federal Employees' Group Life Insurance included in Line 21 .....				
44. Servicemen's Group Life Insurance included in Line 21 .....				
45. Group Permanent Insurance included in Line 21 .....			3	24

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies .....	142,430
---	---------

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contracts containing Family Income, Mortgage Endowment, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Child, etc., policies and riders, including above.	<b>NONE</b>
47.1 .....	
47.2 .....	

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium .....			13,540	1,681,718			4	54
49. Disability Income .....								
50. Extended Benefits .....			XXX	XXX				
51. Other .....								
52. Total .....		(a)	13,540	(a) 1,681,718		(a)	4	(a) 54

(a) See the Annual Audited Financial Reports section of the annual statement instructions

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year .....	12,982	34,274		
2. Issued during year .....	10	69		
3. Reinsurance assumed .....				
4. Increased during year (net) .....		1		
5. Totals (Lines 1 to 4) .....	12,992	34,344		
Deductions during year:				
6. Decreased (net) .....	12,697	4,167		
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....	12,697	4,167		
9. In force end of year .....	295	30,177		
10. Amount on deposit .....	2,177,952	(a) 3,768,555		(a)
11. Income now payable .....	33,947	197,018		
12. Amount of income payable .....	(a) 234,690	(a) 31,094,786	(a)	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year .....	10,095	134,271	24	36,859
2. Issued during year .....		3,692		
3. Reinsurance assumed .....	12,674	96,717	11	23,573
4. Increased during year (net) .....				
5. Totals (Lines 1 to 4) .....	22,769	234,680	35	60,432
Deductions during year:				
6. Decreased (net) .....	994	26,151		4,942
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....	994	26,151		4,942
9. In force end of year .....	21,775	208,529	35	55,490
Income now payable:				
10. Amount of income payable .....	(a) 12,930,960	XXX	XXX	(a) 109,205,335
Deferred fully paid:				
11. Account balance .....	XXX	(a) 907,777,233	XXX	(a) 152,220,418
Deferred not fully paid:				
12. Account balance .....	XXX	(a) 474,614,922	XXX	(a) 3,612,862

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year .....					15	11,258
2. Issued during year .....						
3. Reinsurance assumed .....						
4. Increased during year (net) .....		XXX		XXX		XXX
5. Totals (Lines 1 to 4) .....		XXX		XXX	15	XXX
Deductions during year:						
6. Conversions .....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net) .....		XXX		XXX	2	XXX
8. Reinsurance ceded .....		XXX		XXX		XXX
9. Totals (Lines 6 to 8) .....		XXX		XXX	2	XXX
10. In force end of year .....		(a)		(a)	13	(a) 7,801

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year .....	64,774	10,446
2. Issued during year .....		
3. Reinsurance assumed .....		
4. Increased during year (net) .....		
5. Totals (Lines 1 to 4) .....	64,774	10,446
Deductions During Year:		
6. Decreased (net) .....	4,440	670
7. Reinsurance ceded .....		
8. Totals (Lines 6 and 7) .....	4,440	670
9. In force end of year .....	60,334	9,776
10. Amount of account balance .....	(a) 532,208,844	(a) 10,060,338

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

**INTEREST MAINTENANCE RESERVE**

	1 Amount
1. Reserve as of December 31, Prior Year .....	82,334,510
2. Current year's realized pre-tax capital gains/(losses) of \$ .....24,776,324 transferred into the reserve net of taxes of \$ .....5,203,028 .....	19,573,296
3. Adjustment for current year's liability gains/(losses) released from the reserve .....	1,297,754
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) .....	103,205,560
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....	8,936,627
6. Reserve as of December 31, current year (Line 4 minus Line 5)	94,268,933

**AMORTIZATION**

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2019 .....	7,217,185	1,349,121	370,321	8,936,627
2. 2020 .....	5,483,418	1,881,890	621,034	7,986,342
3. 2021 .....	4,442,100	1,050,873	263,456	5,756,429
4. 2022 .....	3,689,999	1,164,625	89,350	4,943,974
5. 2023 .....	3,304,006	1,296,864	9,223	4,610,093
6. 2024 .....	3,029,285	1,435,702	(69,749)	4,395,239
7. 2025 .....	2,804,522	1,356,384	(120,456)	4,040,449
8. 2026 .....	2,937,306	1,100,091	(144,197)	3,893,200
9. 2027 .....	3,235,259	820,606	(159,865)	3,896,001
10. 2028 .....	3,549,965	523,153	(174,735)	3,898,383
11. 2029 .....	3,686,322	215,894	(189,071)	3,713,145
12. 2030 .....	3,999,641	116,034	(201,009)	3,914,667
13. 2031 .....	4,126,509	181,351	(207,976)	4,099,885
14. 2032 .....	4,382,340	275,075	(56,620)	4,600,795
15. 2033 .....	4,476,487	360,429	(60,192)	4,776,724
16. 2034 .....	4,338,878	449,030	(60,909)	4,726,999
17. 2035 .....	3,975,989	496,821	23,830	4,496,640
18. 2036 .....	3,478,548	487,968	34,401	4,000,917
19. 2037 .....	2,842,051	487,971	126,007	3,456,029
20. 2038 .....	2,121,090	484,748	140,427	2,746,266
21. 2039 .....	1,530,521	475,075	149,574	2,155,170
22. 2040 .....	451,659	472,923	146,987	1,071,569
23. 2041 .....	1,076,054	475,969	137,433	1,689,455
24. 2042 .....	805,967	465,400	125,347	1,396,714
25. 2043 .....	610,139	473,850	111,141	1,195,131
26. 2044 .....	405,744	464,271	98,867	968,883
27. 2045 .....	241,962	426,966	86,885	755,813
28. 2046 .....	106,808	339,828	75,386	522,022
29. 2047 .....	1,968	243,978	58,937	304,883
30. 2048 .....	(17,216)	148,127	41,641	172,553
31. 2049 and Later		52,279	32,285	84,564
32. Total (Lines 1 to 31)	82,334,509	19,573,296	1,297,754	103,205,559

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**ASSET VALUATION RESERVE**

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year .....	38,131,830	6,682,984	44,814,815	15,051	7,841,467	7,856,518	52,671,333
2. Realized capital gains/(losses) net of taxes - General Account .....	(32,387,059)	211,087	(32,175,972)		(5,409,648)	(5,409,648)	(37,585,620)
3. Realized capital gains/(losses) net of taxes - Separate Accounts .....							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account .....					(1,132,358)	(1,132,358)	(1,132,358)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts .....	606,720		606,720				606,720
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves .....							
7. Basic contribution .....	17,420,246	4,263,510	21,683,756		2,463	2,463	21,686,219
8. Accumulated balances (Lines 1 through 5 - 6 + 7) .....	23,771,737	11,157,582	34,929,319	15,051	1,301,924	1,316,975	36,246,294
9. Maximum reserve .....	88,500,025	18,446,019	106,946,044	131,043	14,937,388	15,068,431	122,014,475
10. Reserve objective .....	50,157,863	14,252,293	64,410,155	82,409	14,929,014	15,011,422	79,421,578
11. 20% of (Line 10 - Line 8) .....	5,277,225	618,942	5,896,167	13,471	2,725,418	2,738,889	8,635,057
12. Balance before transfers (Lines 8 + 11) .....	29,048,963	11,776,524	40,825,486	28,523	4,027,342	4,055,864	44,881,351
13. Transfers .....							
14. Voluntary contribution .....							
15. Adjustment down to maximum/up to zero .....							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	29,048,963	11,776,524	40,825,486	28,523	4,027,342	4,055,864	44,881,351

**ASSET VALUATION RESERVE  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>LONG-TERM BONDS</b>												
1.		Exempt Obligations .....	103,023,894	XXX	XXX	103,023,894	0.0000		0.0000		0.0000	
2.	1	Highest Quality .....	10,137,786,037	XXX	XXX	10,137,786,037	0.0005	5,068,893	0.0016	16,220,458	0.0033	33,454,694
3.	2	High Quality .....	3,773,585,614	XXX	XXX	3,773,585,614	0.0021	7,924,530	0.0064	24,150,948	0.0106	40,000,008
4.	3	Medium Quality .....	110,303,299	XXX	XXX	110,303,299	0.0099	1,092,003	0.0263	2,900,977	0.0376	4,147,404
5.	4	Low Quality .....	47,994,432	XXX	XXX	47,994,432	0.0245	1,175,864	0.0572	2,745,282	0.0817	3,921,145
6.	5	Lower Quality .....	30,924,702	XXX	XXX	30,924,702	0.0630	1,948,256	0.1128	3,488,306	0.1880	5,813,844
7.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion ..		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	14,203,617,978	XXX	XXX	14,203,617,978	XXX	17,209,545	XXX	49,505,970	XXX	87,337,095
<b>PREFERRED STOCK</b>												
10.	1	Highest Quality .....	10,468,600	XXX	XXX	10,468,600	0.0005	5,234	0.0016	16,750	0.0033	34,546
11.	2	High Quality .....	10,126,224	XXX	XXX	10,126,224	0.0021	21,265	0.0064	64,808	0.0106	107,338
12.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	20,594,824	XXX	XXX	20,594,824	XXX	26,499	XXX	81,558	XXX	141,884
<b>SHORT - TERM BONDS</b>												
18.		Exempt Obligations .....	29,990,310	XXX	XXX	29,990,310	0.0000		0.0000		0.0000	
19.	1	Highest Quality .....	45,675,907	XXX	XXX	45,675,907	0.0005	22,838	0.0016	73,081	0.0033	150,730
20.	2	High Quality .....	56,477,131	XXX	XXX	56,477,131	0.0021	118,602	0.0064	361,454	0.0106	598,658
21.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	132,143,347	XXX	XXX	132,143,347	XXX	141,440	XXX	434,535	XXX	749,388
<b>DERIVATIVE INSTRUMENTS</b>												
26.		Exchange Traded .....		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality .....	65,138,437	XXX	XXX	65,138,437	0.0005	32,569	0.0016	104,221	0.0033	214,957
28.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments .....	65,138,437	XXX	XXX	65,138,437	XXX	32,569	XXX	104,221	XXX	214,957
34.		Total (Lines 9 + 17 + 25 + 33)	14,421,494,586	XXX	XXX	14,421,494,586	XXX	17,410,054	XXX	50,126,284	XXX	88,443,324

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		<b>MORTGAGE LOANS</b>										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality .....			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality .....			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality .....			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other .....	58,438,619		XXX	58,438,619	0.0015	87,658	0.0034	198,691	0.0046	268,818
42.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality .....	852,871,327		XXX	852,871,327	0.0011	938,158	0.0057	4,861,367	0.0074	6,311,248
44.		Commercial Mortgages - All Other - CM2 - High Quality .....	480,556,191		XXX	480,556,191	0.0040	1,922,225	0.0114	5,478,341	0.0149	7,160,287
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .....	49,248,032		XXX	49,248,032	0.0069	339,811	0.0200	984,961	0.0257	1,265,674
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality .....	56,698,673		XXX	56,698,673	0.0120	680,384	0.0343	1,944,764	0.0428	2,426,703
47.		Commercial Mortgages - All Other - CM5 - Low Quality .....	16,135,168		XXX	16,135,168	0.0183	295,274	0.0486	784,169	0.0628	1,013,289
		Overdue, Not in Process:										
48.		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other .....			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages .....			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other .....			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other .....			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,513,948,010		XXX	1,513,948,010	XXX	4,263,510	XXX	14,252,293	XXX	18,446,019
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,513,948,010		XXX	1,513,948,010	XXX	4,263,510	XXX	14,252,293	XXX	18,446,019

## ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>COMMON STOCK</b>												
1.		Unaffiliated - Public .....		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private .....		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank .....	13,509,600	XXX	XXX	13,509,600	0.0000		0.0061	82,409	0.0097	131,043
4.		Affiliated - Life with AVR .....	2,846,279,460	XXX	XXX	2,846,279,460	0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations .....					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality .....					XXX		XXX		XXX	
7.		Fixed Income - High Quality .....					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality .....					XXX		XXX		XXX	
9.		Fixed Income - Low Quality .....					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality .....					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default .....					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public .....					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private .....					0.0000		0.1945		0.1945	
14.		Real Estate .....					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual) .....		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other .....		XXX	XXX		0.0000		0.1945		0.1945	
17.		<b>Total Common Stock (Sum of Lines 1 through 16)</b>	<b>2,859,789,060</b>			<b>2,859,789,060</b>	XXX		XXX	82,409	XXX	131,043
<b>REAL ESTATE</b>												
18.		Home Office Property (General Account only) .....					0.0000		0.0912		0.0912	
19.		Investment Properties .....					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1337		0.1337	
21.		<b>Total Real Estate (Sum of Lines 18 through 20)</b>					XXX		XXX		XXX	
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22.		Exempt Obligations .....		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality .....		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
29.		<b>Total with Bond Characteristics (Sum of Lines 22 through 28)</b>		XXX	XXX		XXX		XXX		XXX	

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality .....	4,926,234	XXX	XXX	4,926,234	0.0005	2,463	0.0016	7,882	0.0033	16,257
31.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	4,926,234	XXX	XXX	4,926,234	XXX	2,463	XXX	7,882	XXX	16,257
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality .....			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality .....			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality .....			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other .....		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other .....			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages .....			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other .....			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other .....			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants .....			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities .....			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior .....			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other .....			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process .....			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure .....			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	



**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public .....		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private .....	28,871,504	XXX	XXX	28,871,504	0.0000		0.1945	5,615,508	0.1945	5,615,508
67.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual) .....		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other .....		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	28,871,504	XXX	XXX	28,871,504	XXX		XXX	5,615,508	XXX	5,615,508
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only) .....					0.0000		0.0912		0.0912	
72.		Investment Properties .....					0.0000		0.0912		0.0912	
73.		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit .....					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit .....					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit .....					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit .....					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit .....					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
ALL OTHER INVESTMENTS												
81.		NAIC 1 Working Capital Finance Investments .....		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments .....		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA .....	39,188,878	XXX		39,188,878	0.0000		0.1580	6,191,843	0.1580	6,191,843
84.		Other Short-Term Invested Assets - Schedule DA .....	19,707,478	XXX		19,707,478	0.0000		0.1580	3,113,782	0.1580	3,113,782
85.		Total All Other (Sum of Lines 81, 82, 83 and 84) .....	58,896,356	XXX		58,896,356	XXX		XXX	9,305,624	XXX	9,305,624
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	92,694,094			92,694,094	XXX	2,463	XXX	14,929,014	XXX	14,937,388

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
 (b) Determined using the same factors and breakdowns used for directly owned real estate.  
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

**NONE**

Schedule F - Claims

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts											
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other			
									9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %		
<b>PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS</b>																				
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	15,109		15,109																	
4. Cost containment expenses																				
5. Incurred claims and cost containment expenses (Lines 3 and 4)	15,109		15,109																	
6. Increase in contract reserves																				
7. Commissions (a)																				
8. Other general insurance expenses																				
9. Taxes, licenses and fees	(26,823)							(27,370)			547									
10. Total other expenses incurred	(26,823)							(27,370)			547									
11. Aggregate write-ins for deductions																				
12. Gain from underwriting before dividends or refunds	11,714		(15,109)					27,370			(547)									
13. Dividends or refunds																				
14. Gain from underwriting after dividends or refunds	11,714		(15,109)					27,370			(547)									
<b>DETAILS OF WRITE-INS</b>																				
1101.																				
1102.																				
1103.																				
1198. Summary of remaining write-ins for Line 11 from overflow page																				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																				

(a) Includes \$ ..... reported as "Contract, membership and other fees retained by agents."

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
<b>PART 2. - RESERVES AND LIABILITIES</b>									
A. Premium Reserves:									
1. Unearned premiums .....	19				19				
2. Advance premiums .....									
3. Reserve for rate credits .....									
4. Total premium reserves, current year .....	19				19				
5. Total premium reserves, prior year .....	42				42				
6. Increase in total premium reserves .....	(23)				(23)				
B. Contract Reserves:									
1. Additional reserves (a) .....									
2. Reserve for future contingent benefits .....									
3. Total contract reserves, current year .....									
4. Total contract reserves, prior year .....									
5. Increase in contract reserves .....									
C. Claim Reserves and Liabilities:									
1. Total current year .....	57,335	57,335							
2. Total prior year .....	42,226	42,226							
3. Increase .....	15,109	15,109							

<b>PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES</b>									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year .....									
1.2 On claims incurred during current year .....									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year .....	57,335	57,335							
2.2 On claims incurred during current year .....									
3. Test:									
3.1 Lines 1.1 and 2.1 .....	57,335	57,335							
3.2 Claim reserves and liabilities, December 31, prior year .....	42,226	42,226							
3.3 Line 3.1 minus Line 3.2 .....	15,109	15,109							

<b>PART 4. - REINSURANCE</b>									
A. Reinsurance Assumed:									
1. Premiums written .....									
2. Premiums earned .....									
3. Incurred claims .....	35,553	35,553							
4. Commissions .....									
B. Reinsurance Ceded:									
1. Premiums written .....	219,413				217,908	1,505			
2. Premiums earned .....	216,246				214,741	1,505			
3. Incurred claims .....	638,741	12,044			633,489	(6,792)			
4. Commissions .....									

(a) Includes \$ ..... premium deficiency reserve.

**SCHEDULE H - PART 5 - HEALTH CLAIMS**

	1 Medical	2 Dental	3 Other	4 Total
<b>A. Direct:</b>				
1. Incurred Claims .....	(6,792)		611,634	604,842
2. Beginning Claim Reserves and Liabilities .....	130,457		8,410,904	8,541,361
3. Ending Claim Reserves and Liabilities .....	120,161		7,237,421	7,357,582
4. Claims Paid	3,504		1,785,117	1,788,621
<b>B. Assumed Reinsurance:</b>				
5. Incurred Claims.....			35,553	35,553
6. Beginning Claim Reserves and Liabilities .....				
7. Ending Claim Reserves and Liabilities .....			51,210	51,210
8. Claims Paid			(15,657)	(15,657)
<b>C. Ceded Reinsurance:</b>				
9. Incurred Claims.....	(6,792)		645,533	638,741
10. Beginning Claim Reserves and Liabilities .....	130,457		8,368,678	8,499,135
11. Ending Claim Reserves and Liabilities .....	120,161		7,231,296	7,351,457
12. Claims Paid	3,504		1,782,915	1,786,419
<b>D. Net:</b>				
13. Incurred Claims.....			1,654	1,654
14. Beginning Claim Reserves and Liabilities .....			42,226	42,226
15. Ending Claim Reserves and Liabilities .....			57,335	57,335
16. Claims Paid			(13,455)	(13,455)
<b>E. Net Incurred Claims and Cost Containment Expenses:</b>				
17. Incurred Claims and Cost Containment Expenses .....			15,109	15,109
18. Beginning Reserves and Liabilities .....			42,226	42,226
19. Ending Reserves and Liabilities .....			70,790	70,790
20. Paid Claims and Cost Containment Expenses			(13,455)	(13,455)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/G	VA		24,850,917	600,966			
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/G	OL	133,484,414	2,348,741	42,802			
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	VA		2,664,051	56,152			
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	OL	252,317,272	7,867,732	368,073	174,752		
91642	06-1016329	12/31/2015	FORETHOUGHT LIFE INS CO	IN	COFW/I	VA		198,962,363	9,784,632			102,073,999
91642	06-1016329	12/31/2015	FORETHOUGHT LIFE INS CO	IN	MCO/I	VA					26,832,170	
0299999. General Account - U.S. Affiliates - Other							385,801,686	236,693,804	10,852,625	174,752	26,832,170	102,073,999
0399999. Total General Account - U.S. Affiliates							385,801,686	236,693,804	10,852,625	174,752	26,832,170	102,073,999
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							385,801,686	236,693,804	10,852,625	174,752	26,832,170	102,073,999
62359	36-1824600	04/01/2009	CONSTITUTION LIFE INS CO	TX	CO/I	OL	263,525,640	96,834,657	5,222,095	2,289,992		
62359	36-1824600	04/01/2009	CONSTITUTION LIFE INS CO	TX	CO/I	XXXLO	21,979,633	3,653,167	436,293			
62359	36-1824600	04/01/2009	CONSTITUTION LIFE INS CO	TX	CO/I	DIS		276,473	58,917			
62359	36-1824600	04/01/2009	CONSTITUTION LIFE INS CO	TX	CO/I	ADB	28,369,969	409,187				
62359	36-1824600	04/01/2009	CONSTITUTION LIFE INS CO	TX	CO/I	FA		784,858	11,642			
62359	36-1824600	04/01/2009	CONSTITUTION LIFE INS CO	TX	CO/I	SC		52,247				
						FA-Fixed						
64238	72-0201480	12/31/2019	GUARANTY INCOME LIFE INSURANCE COMPANY	IA	CO/I	Annuities		349,221,517	379,021,610			
						IA-Indexed						
64238	72-0201480	12/31/2019	GUARANTY INCOME LIFE INSURANCE COMPANY	IA	CO/I	Annuities		244,870,719	263,755,024			
97136	13-3114906	01/01/1981	METROPOLITAN TOWER LIFE INS CO	NE	YRT/I	OL	7,975,722	171,127	246,116			
65676	35-0472300	01/01/1970	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	199,822	2,388	3,482			
65676	35-0472300	01/01/2009	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL		(2,901,667)				
65676	35-0472300	01/01/2009	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL		590,074,120				
65676	35-0472300	04/01/2015	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL		535,949,544				
67660	23-1305366	04/01/2009	PENNSYLVANIA LIFE INS CO	PA	CO/I	OL	266,520,909	79,589,337	4,438,389	1,819,280		
67660	23-1305366	04/01/2009	PENNSYLVANIA LIFE INS CO	PA	CO/I	SC		2,372				
67660	23-1305366	04/01/2009	PENNSYLVANIA LIFE INS CO	PA	CO/I	XXXLO	41,946,384	1,757,776	253,673			
67660	23-1305366	04/01/2009	PENNSYLVANIA LIFE INS CO	PA	CO/I	DIS		535,425	15,485			
67660	23-1305366	04/01/2009	PENNSYLVANIA LIFE INS CO	PA	CO/I	ADB	3,136,250	66,420				
68136	63-0169720	04/01/2012	PROTECTIVE LIFE INS CO	TN	CO/I	VA		28,530,184	1,684,845			
68136	63-0169720	07/01/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	VA	591,867,973		53,894,229	1,240,668,701		
68136	63-0169720	07/01/2006	PROTECTIVE LIFE INS CO	TN	MCO/G	VA			133,490	14,316,183		
68136	63-0169720	07/01/2007	PROTECTIVE LIFE INS CO	TN	MCO/I	OL			(2,135,887)	17,007,905		
68284	48-0557726	04/01/2009	PYRAMID LIFE INS CO	KS	CO/I	OL	105,517,570	25,392,939	1,800,135	1,000,614		
68284	48-0557726	04/01/2009	PYRAMID LIFE INS CO	KS	CO/I	XXXLO	40,628,894	656,722	667,787			
68284	48-0557726	04/01/2009	PYRAMID LIFE INS CO	KS	CO/I	DIS		43,953	49,243			
68284	48-0557726	04/01/2009	PYRAMID LIFE INS CO	KS	CO/I	ADB	118,543	6,609	7,085			
86231	39-0989781	06/30/2011	TRANSAMERICA LIFE INSURANCE CO	IA	CO/I	FA		688,265,968	11,692,192	237		
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE CO	IA	MCO/I	OL			404,708		3,211,145	
86231	39-0989781	11/01/2014	TRANSAMERICA LIFE INSURANCE CO	IA	CO/I	FA		371,725,028	222,596,170			
86231	39-0989781	10/01/2015	TRANSAMERICA LIFE INSURANCE CO	IA	CO/I	FA		553,616,271	12,821,218			
80659	82-4533188	12/01/1976	UNITED STATES BUSINESS OF Canada Life Assurance Company	MI	YRT/I	OL	315,051	10,492	35,230			
						LAH -						
						Coinsurance with funds withheld - Individual						
69663	74-1472662	01/05/2019	USAA LIFE INSURANCE COMPANY	TX		FA		105,176,707	106,150,684			
68632	06-0523876	01/01/2015	VANTIS LIFE INSURANCE CO	CT	CO/I	FA		572,209,250	7,107,850	2,970,446		
93572	43-1235868	03/01/1985	RGA REINS CO	MO	YRT/I	OL	960,729	48,411	61,157			
69019	93-0242990	01/01/2018	STANDARD INS CO	OR	CO/I	FA		352,314,666	401,786			
71153	39-1052598	06/01/2018	TALCOTT RESOLUTION LIFE & ANN INS CO	CT	CO/I	FA		2,038,788,361				
71153	39-1052598	06/01/2018	TALCOTT RESOLUTION LIFE & ANN INS CO	CT	CO/I	VA						
88072	06-0974148	06/01/2018	TALCOTT RESOLUTION LIFE INS CO	CT	CO/I	FA		3,021,717,208	19,856,290			
88072	06-0974148	06/01/2018	TALCOTT RESOLUTION LIFE INS CO	CT	CO/G	FA		1,506,584,076				
88072	06-0974148	06/01/2018	TALCOTT RESOLUTION LIFE INS CO	CT	CO/I	VA						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
94250	52-1236145	12/20/2018	BANNER LIFE INS CO	MD	CO/G	FA		352,713,643	301,713,710			
65935	04-1590850	07/23/2019	MASSACHUSETTS MUTUAL LIFE INS CO	MA	CO/G	FA		897,134,883	848,544,495			
65005	41-0823832	01/01/2019	RIVERSOURCE LIFE INSURANCE COMPANY	MN	CO/I	FA		1,546,059,402	1,684,989,748			
0899999. General Account - U.S. Non-Affiliates							1,373,063,089	13,962,344,440	3,925,938,891	8,080,569	1,275,203,934	
00000	AA-1780106	06/30/2011	SCOR GLOBAL LIFE REINS IRELAND DESIGNATED ACTIVITY	IRL	YRT/I	OL	89,493	490	3,919			
00000	AA-1780118	01/01/1982	SCOR LIFE IRELAND DAC	IRL	YRT/I	OL	531,734	5,909	6,514			
0999999. General Account - Non-U.S. Non-Affiliates							621,227	6,399	10,433			
1099999. Total General Account - Non-Affiliates							1,373,684,316	13,962,350,839	3,925,949,324	8,080,569	1,275,203,934	
1199999. Total General Account							1,759,486,002	14,199,044,643	3,936,801,949	8,255,321	1,302,036,104	102,073,999
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	MCO/G	VA			41,684		42,237,824	
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	MCO/G	OL			212,684		4,547,778	
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	MCO/I	VA			157,612		28,137,571	
69140	04-1867050	12/30/2005	FIRST ALLMERICA FIN LIFE INS CO	MA	MCO/I	OL			1,267,126		39,225,902	
91642	06-1016329	12/31/2015	FORETHOUGHT LIFE INS CO	IN	MCO/I	VA			47,368,013		3,360,548,584	
1399999. Separate Accounts - U.S. Affiliates - Other									49,047,119		3,474,697,659	
1499999. Total Separate Accounts - U.S. Affiliates									49,047,119		3,474,697,659	
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates									49,047,119		3,474,697,659	
65676	35-0472300	01/01/2009	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL					875,017,602	
65676	35-0472300	04/01/2015	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL					715,923,493	
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	MCO/I	OL					15,830,394	
68136	63-0169720	07/01/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	VA			17,868,215		868,382,202	
68136	63-0169720	07/01/2006	PROTECTIVE LIFE INS CO	TN	MCO/G	VA			521,328		40,597,056	
68136	63-0169720	07/01/2007	PROTECTIVE LIFE INS CO	TN	MCO/I	OL			2,080,915		80,276,229	
68136	63-0169720	04/01/2012	PROTECTIVE LIFE INS CO	TN	MCO/I	VA			1,771,532		71,044,403	
88072	06-0974148	06/01/2018	TALCOTT RESOLUTION LIFE INS CO	CT	MCO/I	VA					118,129,578	
71153	39-1052598	06/01/2018	TALCOTT RESOLUTION LIFE & ANN INS CO	CT	MCO/I	VA					233,827,752	
64238	72-0201480	12/31/2019	GUARANTY INCOME LIFE INSURANCE COMPANY	IA	MCO/I	OL-Other Life					278,621,525	
1999999. Separate Accounts - U.S. Non-Affiliates									22,241,990		3,297,650,234	
2199999. Total Separate Accounts - Non-Affiliates									22,241,990		3,297,650,234	
2299999. Total Separate Accounts									71,289,109		6,772,347,893	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,758,864,775	14,199,038,244	4,008,080,625	8,255,321	8,074,383,997	102,073,999
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							621,227	6,399	10,433			
9999999 - Totals							1,759,486,002	14,199,044,643	4,008,091,058	8,255,321	8,074,383,997	102,073,999





**SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
<b>0399999. Total Life and Annuity - U.S. Affiliates</b>						
00000	AA-3191237	04/01/2013	GLOBAL ATLANTIC RE LIMITED	BMU		5,679,151
<b>0599999. Life and Annuity - Non-U.S. Affiliates - Other</b>						
<b>0699999. Total Life and Annuity - Non-U.S. Affiliates</b>						
<b>0799999. Total Life and Annuity - Affiliates</b>						
60534	59-0781901	07/01/1995	AMERICAN HERITAGE LIFE INS CO	FL		50,000
68365	04-2729166	11/01/1998	AXA CORP SOLUTIONS LIFE REINS CO	DE	287,328	87,146
86258	13-2572994	07/01/2012	GENERAL RE LIFE CORP	CT		41,850
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORP	CT		23,514
86258	13-2572994	08/01/1983	GENERAL RE LIFE CORP	CT		3,067
65676	35-0472300	05/01/1989	LINCOLN NATL LIFE INS CO	IN		50,278
66346	58-0828824	01/01/1987	MUNICH AMER REASSUR CO	GA		1,717
68136	63-0169720	01/01/1995	PROTECTIVE LIFE INS CO	TN		450,903
89004	43-1831519	07/01/2012	REINSURANCE CO OF MO INC	MO		1,251
89004	43-1831519	01/01/2001	REINSURANCE CO OF MO INC	MO	234,884	1,897,936
93572	43-1235868	12/31/2002	RGA REINS CO	MO	1,039,724	4,333,855
93572	43-1235868	12/31/2002	RGA REINS CO	MO		1,147,938
93572	43-1235868	05/01/1989	RGA REINS CO	MO		124,963
93572	43-1235868	01/01/1998	RGA REINS CO	MO		61,659
93572	43-1235868	01/01/1998	RGA REINS CO	MO		57,141
93572	43-1235868	01/01/1998	RGA REINS CO	MO	730,790	2,832,684
93572	43-1235868	01/01/1981	RGA REINS CO	MO	515,322	
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INS CO	CO		35,208
82627	06-0839705	08/01/1983	SWISS RE LIFE & HLTH AMER INC	MO		45,764
82627	06-0839705	08/01/1983	SWISS RE LIFE & HLTH AMER INC	MO		7,399
82627	06-0839705	01/01/1993	SWISS RE LIFE & HLTH AMER INC	MO		8,013
82627	06-0839705	11/01/1996	SWISS RE LIFE & HLTH AMER INC	MO		300,094
82627	06-0839705	01/01/1998	SWISS RE LIFE & HLTH AMER INC	MO		2,671
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO		141,744
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	157,094	38,357
82627	06-0839705	01/07/1986	SWISS RE LIFE & HLTH AMER INC	MO		
82627	06-0839705	12/31/2002	SWISS RE LIFE & HLTH AMER INC	MO		354,786
70688	36-6071399	01/01/1993	TRANSAMERICA FINANCIAL LIFE INS	NY		14,783
<b>0899999. Life and Annuity - U.S. Non-Affiliates</b>					<b>2,965,142</b>	<b>12,114,720</b>
<b>1099999. Total Life and Annuity - Non-Affiliates</b>					<b>2,965,142</b>	<b>12,114,720</b>
<b>1199999. Total Life and Annuity</b>					<b>2,965,142</b>	<b>17,793,871</b>
<b>1499999. Total Accident and Health - U.S. Affiliates</b>						
<b>1799999. Total Accident and Health - Non-U.S. Affiliates</b>						
<b>1899999. Total Accident and Health - Affiliates</b>						
65978	13-5581829	10/01/1997	METROPOLITAN LIFE INS CO	NY		16,151
71404	47-0463747	09/30/1992	CONTINENTAL GEN INS CO	TX		13,862
<b>1999999. Accident and Health - U.S. Non-Affiliates</b>						<b>30,013</b>
<b>2199999. Total Accident and Health - Non-Affiliates</b>						<b>30,013</b>
<b>2299999. Total Accident and Health</b>						<b>30,013</b>
<b>2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)</b>					<b>2,965,142</b>	<b>12,144,733</b>
<b>2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)</b>						<b>5,679,151</b>
<b>9999999 Totals - Life, Annuity and Accident and Health</b>					<b>2,965,142</b>	<b>17,823,884</b>

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
69140	04-1867050	04/01/2006	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/G	FA		1,424,356	1,466,934					
69140	04-1867050	04/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	OL		293,586,226	309,652,541					293,605,247
0299999. General Account - Authorized U.S. Affiliates - Other								295,010,582	311,119,475					293,605,247
0399999. Total General Account - Authorized U.S. Affiliates								295,010,582	311,119,475					293,605,247
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	COFW/I	VA		574,083,118	695,610,870		19,017,071			622,483,067
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	COFW/I	FA		619,439,371	772,349,225		12,069,526			641,824,601
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	COFW/I	OL	438,929,360	457,337,403	479,796,349		5,549,561			462,320,710
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	COFW/G	VA		25,045,006	27,843,715		593,143			22,965,706
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	COFW/G	FA		3,508,057	3,463,755					3,533,035
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	COFW/G	OL	150,704	102,019	101,802					103,413
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	YRT/I	OL	129,469,344	25,612	30,874		(272,169)			
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	MCO/I	VA					26,232,407		1,269,198,317	
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	MCO/G	VA					(482,257)		14,316,183	
00000	AA-3191237	12/01/2014	Global Atlantic Re Limited	BMU	COFW/I	FA		297,380,023	133,140,932		178,076,936			297,380,023
00000	AA-3191237	01/01/2015	Global Atlantic Re Limited	BMU	COFW/I	FA		457,767,400	478,011,716		5,686,280			474,942,415
00000	AA-3191237	10/01/2015	Global Atlantic Re Limited	BMU	COFW/I	FA		442,893,017	474,718,922		10,256,974			445,994,577
00000	AA-3191237	04/01/2015	Global Atlantic Re Limited	BMU	CO/I	OL		535,949,544	561,846,605					529,864,058
00000	AA-3191237	12/31/2015	Global Atlantic Re Limited	BMU	CO/I	VA		143,178,488	194,769,563					59,635,854
00000	AA-3191237	06/30/2018	Global Atlantic Re Limited	BMU	COFW/I	FA		2,505,497,483	2,814,387,585		17,870,661			2,765,505,634
00000	AA-3191237	06/30/2018	Global Atlantic Re Limited	BMU	COFW/G	FA		1,355,925,668	1,557,528,472					1,284,005,336
00000	AA-3191237	06/30/2018	Global Atlantic Re Limited	BMU	CO/I	VA								
00000	AA-3191237	06/30/2018	Global Atlantic Re Limited	BMU	COFW/I	FA		1,277,482,852	1,430,554,618					1,486,613,337
00000	AA-3191237	06/30/2018	Global Atlantic Re Limited	BMU	CO/I	VA								
00000	AA-3191237	09/30/2018	Global Atlantic Re Limited	BMU	COFW/I	FA-Fixed Annuities		314,299,365			340,482,527			370,838,889
00000	AA-3191237	09/30/2018	Global Atlantic Re Limited	BMU	COFW/I	FA-Fixed Annuities		220,383,647			238,743,025			238,743,025
00000	AA-3191237	01/01/2019	Global Atlantic Re Limited	BMU	COFW/I	FA-Fixed Annuities		1,391,462,136			1,483,805,687			1,407,221,219
0599999. General Account - Authorized Non-U.S. Affiliates - Other								568,549,408	10,621,760,209	9,624,155,004	2,337,629,372		1,283,514,500	11,113,974,899
0699999. Total General Account - Authorized Non-U.S. Affiliates								568,549,408	10,621,760,209	9,624,155,004	2,337,629,372		1,283,514,500	11,113,974,899
0799999. Total General Account - Authorized Affiliates								568,549,408	10,916,770,791	9,935,274,479	2,337,629,372		1,283,514,500	11,407,580,146
60534	59-0781901	07/01/1995	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	30,111,001	3,709,122	3,949,059		310,854			
68365	04-2729166	11/01/1998	AXA REINSURANCE	DE	YRT/I	OL	65,567,771	60,182	72,169		1,049,070			
68276	48-1024691	01/01/1998	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	1,020,418	8,320	7,792		2,866			
86258	13-2572994	09/17/1968	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,750,000	30,474	34,047		78,305			
86258	13-2572994	08/01/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	3,901,230	47,250	53,436		44,526			
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	2,318,010	10,743	9,975		7,542			
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	32,021,085	259,961	237,209		156,711			
86258	13-2572994	05/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,411,653	13,034	11,993		10,915			
86258	13-2572994	12/31/2002	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	2,577,567	68,316	61,635		78,655			
88340	59-2859797	05/01/2000	HANNOVER LIFE REASSURANCE COMPANY	FL	YRT/I	OL	855,547	7,899	7,269		6,615			
65676	35-0472300	07/01/1966	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	5,130,874	306,675	395,426		383,384			
65676	35-0472300	08/01/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	8,386,807	200,355	182,705		200,612			
65676	35-0472300	05/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	70,442,911	1,068,484	1,012,491		873,947			
65676	35-0472300	01/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	2,272,313	17,996	17,025		6,315			
66346	58-0828824	12/31/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	48,602	2,803	2,585		4,124			
88099	75-1608507	01/01/2015	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	4,797,313	39,829	51,537		28,557			
68136	63-0169720	01/01/1995	PROTECTIVE LIFE INS CO	TN	CO/I	OL	103,450,370	2,136,461	2,428,375		2,172,476			
93572	43-1235868	01/01/1981	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	26,630,815	1,770,641	3,914,585		1,000,714			
93572	43-1235868	07/01/1986	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	4,517,310	21,120	19,652		14,179			
93572	43-1235868	07/01/1986	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	81,992,980	1,108,647	1,054,825		914,604			
93572	43-1235868	10/01/1986	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	114,761	640	585		685			
93572	43-1235868	05/01/1989	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	159,358,643	2,774,297	2,703,408		1,908,804			
93572	43-1235868	01/01/1998	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	1,238,207,577	924,806	934,141		10,253,341			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
93572	43-1235868	05/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	2,010,536	18,564	17,081	15,546				
93572	43-1235868	12/31/2002	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	1,285,477,615	1,531,705	1,634,723	14,873,739				
67105	41-0451140	05/01/1982	RELIASTAR LIFE INS CO	MIN	CO/I	FA		47,462	47,085					
67105	41-0451140	03/01/1996	RELIASTAR LIFE INS CO	MIN	YRT/G	OL	3,146,306	31,585	30,111	28,211				
68713	84-0499703	01/01/1998	SECURITY LIFE OF DENVER INSURANCE CO	CO	YRT/I	OL			8,672	(2,397)				
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INSURANCE CO	CO	YRT/G	OL			9,975	(2,813)				
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INSURANCE CO	CO	YRT/I	OL			461,297	(110,842)				
82627	06-0839705	01/01/1981	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	5,836,328	221,831	2,024,171	502,341				
82627	06-0839705	08/01/1983	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	77,109,676	1,103,056	1,122,213	1,179,228				
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	5,838,409	112,818	124,283	114,966				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	850,000	11,991	12,744	18,596				
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	9,438,926	94,754	90,333	84,634				
82627	06-0839705	11/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	240,000	2,962	2,680	4,596				
82627	06-0839705	11/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	51,673,097	530,787	616,940	797,654				
82627	06-0839705	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	4,572,873	33,982	32,301	11,844				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	7,124,037	33,443	31,026	22,999				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	207,387,082	1,715,688	1,697,278	1,077,892				
82627	06-0839705	12/31/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	19,185,956	579,158	640,705	646,460				
70688	36-6071399	01/01/1993	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	13,533,523	75,059	95,321	81,465				
0899999. General Account - Authorized U.S. Non-Affiliates							3,540,309,922	20,732,902	25,860,863	38,851,919				
1099999. Total General Account - Authorized Non-Affiliates							3,540,309,922	20,732,902	25,860,863	38,851,919				
1199999. Total General Account Authorized							4,108,859,330	10,937,503,693	9,961,135,342	2,376,481,291			1,283,514,500	11,407,580,146
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	AA-3191328	06/01/2018	Kuvare Life Re Ltd	BMU	COF/W/I	FA		237,831,115	236,486,308					270,643,753
00000	AA-3191328	06/01/2018	Kuvare Life Re Ltd	BMU	COF/W/I	FA		619,362,970	618,983,244					685,696,563
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								857,194,085	855,469,553					956,340,316
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								857,194,085	855,469,553					956,340,316
1899999. Total General Account - Unauthorized Affiliates								857,194,085	855,469,553					956,340,316
89004	43-1831519	01/01/2001	REINSURANCE COMPANY OF MISSOURI	MO	YRT/I	OL	437,077,445	239,214	246,854	2,500,033				
89004	43-1831519	12/31/2002	REINSURANCE COMPANY OF MISSOURI	MO	YRT/I	OL	3,110,453	2,043	2,311	30,125				
1999999. General Account - Unauthorized U.S. Non-Affiliates							440,187,898	241,257	249,165	2,530,158				
00000	AA-3160132	03/31/2012	The Canada Life Assurance Co -Barbados Branch)	BRB	YRT/I	VA				24,922,407				
00000	AA-3160132	03/31/2012	The Canada Life Assurance Co -Barbados Branch)	BRB	YRT/G	VA				49,507				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										24,971,915				
2199999. Total General Account - Unauthorized Non-Affiliates							440,187,898	241,257	249,165	27,502,072				
2299999. Total General Account Unauthorized							440,187,898	857,435,342	855,718,718	27,502,072				956,340,316
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							4,549,047,228	11,794,939,035	10,816,854,060	2,403,983,363			1,283,514,500	12,363,920,462
69140	04-1867050	04/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	OL				437,508,801				
3699999. Separate Accounts - Authorized U.S. Affiliates - Other														437,508,801
3799999. Total Separate Accounts - Authorized U.S. Affiliates														437,508,801
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	MCO/I	VA				42,226,915			2,592,851,086	
00000	AA-3191237	04/01/2013	Global Atlantic Re Limited	BMU	MCO/G	VA				1,137,076			92,000,850	
00000	AA-3191237	04/01/2015	Global Atlantic Re Limited	BMU	MCO/I	OL							715,923,493	
00000	AA-3191237	12/31/2015	Global Atlantic Re Limited	BMU	MCO/I	VA				54,077,840			2,767,923,132	
00000	AA-3191237	07/01/2018	Global Atlantic Re Limited	BMU	MCO/I	VA							106,316,620	
00000	AA-3191237	07/01/2018	Global Atlantic Re Limited	BMU	MCO/I	VA							210,444,977	
00000	AA-3191237	12/31/2019	Global Atlantic Re Limited	BMU	MCO/I	OL-Other Life							250,759,372	605,804,440
3999999. Separate Accounts - Authorized Non-U.S. Affiliates - Other										97,441,831			6,736,219,530	605,804,440

43.1

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
4099999			Total Separate Accounts - Authorized Non-U.S. Affiliates							97,441,831			6,736,219,530	605,804,440
4199999			Total Separate Accounts - Authorized Affiliates							97,441,831			7,173,728,331	605,804,440
4499999			Total Separate Accounts - Authorized Non-Affiliates											
4599999			Total Separate Accounts Authorized							97,441,831			7,173,728,331	605,804,440
4899999			Total Separate Accounts - Unauthorized U.S. Affiliates											
5199999			Total Separate Accounts - Unauthorized Non-U.S. Affiliates											
5299999			Total Separate Accounts - Unauthorized Affiliates											
5599999			Total Separate Accounts - Unauthorized Non-Affiliates											
5699999			Total Separate Accounts Unauthorized											
5999999			Total Separate Accounts - Certified U.S. Affiliates											
6299999			Total Separate Accounts - Certified Non-U.S. Affiliates											
6399999			Total Separate Accounts - Certified Affiliates											
6699999			Total Separate Accounts - Certified Non-Affiliates											
6799999			Total Separate Accounts Certified											
6899999			Total Separate Accounts Authorized, Unauthorized and Certified							97,441,831			7,173,728,331	605,804,440
6999999			Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)				3,980,497,820	315,984,741	337,229,503	41,382,077			437,508,801	293,605,247
7099999			Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)				568,549,408	11,478,954,294	10,479,624,557	2,460,043,118			8,019,734,031	12,676,119,655
9999999			- Totals				4,549,047,228	11,794,939,035	10,816,854,060	2,501,425,194			8,457,242,832	12,969,724,902

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
69140	04-1867050	04/01/2006	FIRST ALLMERICA FIN LIFE INS CO	MA	QA	LTDI	1,506		112,879				
0299999. General Account - Authorized U.S. Affiliates - Other							1,506		112,879				
0399999. Total General Account - Authorized U.S. Affiliates							1,506		112,879				
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates							1,506		112,879				
00000	AA-9995055	10/01/1997	AMERICAN DISABILITY REINS UNDERWRITERS SYNDICATE	ME	QA	LTDI			104,284				
65978	13-5581829	04/01/2006	METROPOLITAN LIFE INS CO	NY	QA	LTDI	206,970	12,389	7,319,659				
67105	41-0451140	08/01/1981	RELIASTAR LIFE INS CO	MINN	QA	LTDI							
71404	47-0463747	01/18/1970	CONTINENTAL GEN INS CO	TX	QA	LTDI	25,625	1,967	62,656				
62235	01-0278678	01/01/1987	UNUM LIFE INS CO OF AMER	ME	QA	LTDI			25,812				
0899999. General Account - Authorized U.S. Non-Affiliates							232,595	14,356	7,512,411				
1099999. Total General Account - Authorized Non-Affiliates							232,595	14,356	7,512,411				
1199999. Total General Account Authorized							234,101	14,356	7,625,290				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							234,101	14,356	7,625,290				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							234,101	14,356	7,625,290				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							234,101	14,356	7,625,290				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates														
00000	AA-3191328	06/01/2018	Kuvare Life Re Ltd	237,831,115			237,831,115		XXX		270,643,753			237,831,115
00000	AA-3191328	06/01/2018	Kuvare Life Re Ltd	619,362,970			619,362,970				685,696,563			619,362,970
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other														
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates														
0799999. Total General Account - Life and Annuity Affiliates														
89004	43-1831519	01/01/2001	REINSURANCE CO. OF MISSOURI, INCORPORATED	2,043	1,251		3,294						2,244	2,244
89004	43-1831519	12/31/2002	REINSURANCE CO. OF MISSOURI, INCORPORATED	239,214	2,132,820		2,372,034						205,247	205,247
0899999. General Account - Life and Annuity U.S. Non-Affiliates														
1099999. Total General Account - Life and Annuity Non-Affiliates														
1199999. Total General Account Life and Annuity														
1499999. Total General Account - Accident and Health U.S. Affiliates														
1799999. Total General Account - Accident and Health Non-U.S. Affiliates														
1899999. Total General Account - Accident and Health Affiliates														
2199999. Total General Account - Accident and Health Non-Affiliates														
2299999. Total General Account Accident and Health														
2399999. Total General Account														
2699999. Total Separate Accounts - U.S. Affiliates														
2999999. Total Separate Accounts - Non-U.S. Affiliates														
3099999. Total Separate Accounts - Affiliates														
3399999. Total Separate Accounts - Non-Affiliates														
3499999. Total Separate Accounts														
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)														
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)														
9999999 - Totals														

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
<b>NONE</b>				

45

Schedule S - Part 5

**NONE**

Schedule S - Part 5 - Bank Footnote

**NONE**

**SCHEDULE S - PART 6**

Five Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts .....	2,501,659	8,404,638	424,942	559,766	1,269,982
2. Commissions and reinsurance expense allowances .....	135,915	399,697	66,871	80,887	75,301
3. Contract claims .....	1,042,988	735,303	368,490	387,672	395,699
4. Surrender benefits and withdrawals for life contracts .....					
5. Dividends to policyholders and refunds to members .....					
6. Reserve adjustments on reinsurance ceded .....					
7. Increase in aggregate reserve for life and accident and health contracts .....					
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected .....	1,433	1,545	1,719	1,865	2,011
9. Aggregate reserves for life and accident and health contracts .....	11,802,579	10,825,787	4,306,478	4,578,562	4,789,152
10. Liability for deposit-type contracts .....					
11. Contract claims unpaid .....	17,824	20,647	19,605	21,217	19,027
12. Amounts recoverable on reinsurance .....	2,965	4,880	7,174	9,122	17,746
13. Experience rating refunds due or unpaid .....					
14. Policyholders' dividends and refunds to members (not included in Line 10) .....					
15. Commissions and reinsurance expense allowances due .....					
16. Unauthorized reinsurance offset .....	2,168	1,438	356	1,416	439
17. Offset for reinsurance with Certified Reinsurers .....					
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F) .....	956,340	10,828,635	3,826,779	4,047,083	4,257,480
19. Letters of credit (L) .....					
20. Trust agreements (T) .....		73,554	55,612	53,674	36,349
21. Other (O) .....					
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple Beneficiary Trust .....					
23. Funds deposited by and withheld from (F) .....					
24. Letters of credit (L) .....					
25. Trust agreements (T) .....					
26. Other (O) .....					



**SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12) .....	19,823,433,444		19,823,433,444
2. Reinsurance (Line 16) .....	307,260,926	(307,260,926)	
3. Premiums and considerations (Line 15) .....	2,853,954	1,432,826	4,286,780
4. Net credit for ceded reinsurance .....	XXX	9,608,944,293	9,608,944,293
5. All other admitted assets (balance) .....	775,562,973		775,562,973
6. Total assets excluding Separate Accounts (Line 26) .....	20,909,111,297	9,303,116,193	30,212,227,490
7. Separate Account assets (Line 27) .....	2,216,843,904		2,216,843,904
8. Total assets (Line 28)	23,125,955,201	9,303,116,193	32,429,071,394
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2) .....	3,314,795,281	9,287,460,146	12,602,255,427
10. Liability for deposit-type contracts (Line 3) .....	723,100,622		723,100,622
11. Claim reserves (Line 4) .....	5,824,837	17,823,884	23,648,721
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7) .....	506,748		506,748
13. Premium & annuity considerations received in advance (Line 8) .....	221,459		221,459
14. Other contract liabilities (Line 9) .....	321,432,373		321,432,373
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount) .....	2,167,837	(2,167,837)	
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) .....	12,676,119,655		12,676,119,655
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount) .....			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) .....			
19. All other liabilities (balance) .....	1,019,106,022		1,019,106,022
20. Total liabilities excluding Separate Accounts (Line 26) .....	18,063,274,834	9,303,116,193	27,366,391,027
21. Separate Account liabilities (Line 27) .....	2,216,843,904		2,216,843,904
22. Total liabilities (Line 28) .....	20,280,118,738	9,303,116,193	29,583,234,931
23. Capital & surplus (Line 38) .....	2,845,836,463	XXX	2,845,836,463
24. Total liabilities, capital & surplus (Line 39)	23,125,955,201	9,303,116,193	32,429,071,394
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves .....	9,287,460,146		
26. Claim reserves .....	17,823,884		
27. Policyholder dividends/reserves .....			
28. Premium & annuity considerations received in advance .....			
29. Liability for deposit-type contracts .....			
30. Other contract liabilities .....			
31. Reinsurance ceded assets .....	307,260,926		
32. Other ceded reinsurance recoverables .....			
33. Total ceded reinsurance recoverables .....	9,612,544,956		
34. Premiums and considerations .....	1,432,826		
35. Reinsurance in unauthorized companies .....	2,167,837		
36. Funds held under reinsurance treaties with unauthorized reinsurers .....			
37. Reinsurance with Certified Reinsurers .....			
38. Funds held under reinsurance treaties with Certified Reinsurers .....			
39. Other ceded reinsurance payables/offsets .....			
40. Total ceded reinsurance payable/offsets .....	3,600,663		
41. Total net credit for ceded reinsurance	9,608,944,293		

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)**

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	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	989,819	518,639	814	1,509,272	
2. Alaska	AK	L	32,630			32,630	
3. Arizona	AZ	L	638,110	680,488	996	1,319,594	183,032
4. Arkansas	AR	L	52,159	40,000		92,159	
5. California	CA	L	2,724,664	4,927,356	4,621	7,656,640	622,297
6. Colorado	CO	L	1,869,999	800,524	3,010	2,673,533	131,229
7. Connecticut	CT	L	1,267,171	876,565	1,558	2,145,294	213,498
8. Delaware	DE	L	194,778	78,412		273,189	
9. District of Columbia	DC	L	28,526	400	733	29,659	
10. Florida	FL	L	2,776,949	2,000,704	11,680	4,789,332	272,158
11. Georgia	GA	L	1,251,718	126,080	6,160	1,383,958	
12. Hawaii	HI	L	21,245	7,800		29,046	
13. Idaho	ID	L	49,662			49,662	
14. Illinois	IL	L	2,323,050	2,154,119	11,075	4,488,245	1,580,373
15. Indiana	IN	L	360,384	358,745	2,207	721,337	
16. Iowa	IA	L	208,133	1,017,839	644	1,226,616	229,496
17. Kansas	KS	L	176,846	425,349	448	602,642	
18. Kentucky	KY	L	267,817	279,089		546,905	55,842
19. Louisiana	LA	L	618,545	50,220	2,970	671,736	
20. Maine	ME	L	388,691	105,918	5,437	500,046	
21. Maryland	MD	L	578,046	206,161	169	784,376	
22. Massachusetts	MA	L	2,415,949	1,215,243	3,821	3,635,013	
23. Michigan	MI	L	1,237,779	231,233	70,442	1,539,454	
24. Minnesota	MN	L	2,110,172	1,734,298	708	3,845,178	
25. Mississippi	MS	L	83,609			83,609	
26. Missouri	MO	L	520,098	1,041,179	1,489	1,562,766	83,025
27. Montana	MT	L	39,284	31,203		70,487	
28. Nebraska	NE	L	226,491	2,765,570		2,992,061	120,944
29. Nevada	NV	L	120,767	189,682	1,781	312,229	
30. New Hampshire	NH	L	800,011	111,271	4,438	915,720	10,225
31. New Jersey	NJ	L	1,254,380	419,425	11,838	1,685,643	159,370
32. New Mexico	NM	L	86,321	28,820	1,234	116,374	
33. New York	NY	N	3,283,292	572,599	10,338	3,866,229	
34. North Carolina	NC	L	1,057,845	680,236	3,285	1,741,366	350,616
35. North Dakota	ND	L	19,308			19,308	
36. Ohio	OH	L	1,111,181	948,374	217	2,059,772	53,641
37. Oklahoma	OK	L	187,931	41,763	1,428	231,122	
38. Oregon	OR	L	548,826	326,593		875,419	
39. Pennsylvania	PA	L	3,195,081	4,320,445	6,375	7,521,901	204,298
40. Rhode Island	RI	L	349,815	20,781	559	371,155	
41. South Carolina	SC	L	397,038	229,677	3,607	630,323	
42. South Dakota	SD	L	25,392	30		25,422	
43. Tennessee	TN	L	607,701	69,072	435	677,207	
44. Texas	TX	L	2,536,052	2,433,409	5,727	4,975,189	
45. Utah	UT	L	106,075	19,183		125,258	
46. Vermont	VT	L	182,840	126,648		309,489	
47. Virginia	VA	L	867,848	595,094	3,992	1,466,933	
48. Washington	WA	L	423,710	457,910	8,686	890,305	
49. West Virginia	WV	L	38,528	4,250		42,778	
50. Wisconsin	WI	L	463,305	521,266	7,936	992,508	191,243
51. Wyoming	WY	L	16,192	240,061		256,254	
52. American Samoa	AS	N					
53. Guam	GU	N	3,762			3,762	
54. Puerto Rico	PR	N	1,536,597	32,460	35,929	1,604,986	
55. U.S. Virgin Islands	VI	L	85,530	7,200		92,730	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	3,444			3,444	
58. Aggregate Other Alien	OT	XXX	82,173		297	82,470	
59. Subtotal	XXX	42,843,271	34,069,382	237,084		77,149,737	4,461,287
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,452,843				2,452,843	
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	1,472,292				1,472,292	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	46,768,407	34,069,382	237,084		81,074,872	4,461,287
96. Plus reinsurance assumed	XXX	15,459,777	3,970,804,389			3,986,264,166	5,141,096
97. Totals (All Business)	XXX	62,228,184	4,004,873,771	237,084		4,067,339,038	9,602,383
98. Less reinsurance ceded	XXX	46,770,056	2,413,803,608	236,787		2,460,810,451	8,839,234
99. Totals (All Business) less Reinsurance Ceded	XXX	15,458,128	1,591,070,163	(c) 297		1,606,528,587	763,149
<b>DETAILS OF WRITE-INS</b>							
58001. ZZZ-Foreign Country not defined	XXX	82,173		297		82,470	
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	82,173		297		82,470	
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.....51
- 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.....6
- R - Registered - Non-domiciled RRGs.....
- Q - Qualified - Qualified or accredited reinsurer.....

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums, annuity considerations and health premiums are allocated based on the policy or contract holders state of residence.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

**SCHEDULE T - PART 2  
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

			Direct Business Only				6 Totals
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	
States, Etc.							
1. Alabama	AL	989,819	518,639				1,508,458
2. Alaska	AK	32,630					32,630
3. Arizona	AZ	638,110	680,488			183,032	1,501,630
4. Arkansas	AR	52,159	40,000				92,159
5. California	CA	2,724,664	4,927,356			622,297	8,274,316
6. Colorado	CO	1,869,999	800,524			131,229	2,801,752
7. Connecticut	CT	1,267,171	876,565			213,498	2,357,234
8. Delaware	DE	194,778	78,412				273,189
9. District of Columbia	DC	28,526	400				28,926
10. Florida	FL	2,776,949	2,000,704			272,158	5,049,810
11. Georgia	GA	1,251,718	126,080				1,377,798
12. Hawaii	HI	21,245	7,800				29,046
13. Idaho	ID	49,662					49,662
14. Illinois	IL	2,323,050	2,154,119			1,580,373	6,057,543
15. Indiana	IN	360,384	358,745				719,130
16. Iowa	IA	208,133	1,017,839			229,496	1,455,468
17. Kansas	KS	176,846	425,349				602,194
18. Kentucky	KY	267,817	279,089			55,842	602,748
19. Louisiana	LA	618,545	50,220				668,765
20. Maine	ME	388,691	105,918				494,609
21. Maryland	MD	578,046	206,161				784,207
22. Massachusetts	MA	2,415,949	1,215,243				3,631,192
23. Michigan	MI	1,237,779	231,233				1,469,012
24. Minnesota	MN	2,110,172	1,734,298				3,844,469
25. Mississippi	MS	83,609					83,609
26. Missouri	MO	520,098	1,041,179			83,025	1,644,302
27. Montana	MT	39,284	31,203				70,487
28. Nebraska	NE	226,491	2,765,570			120,944	3,113,005
29. Nevada	NV	120,767	189,682				310,449
30. New Hampshire	NH	800,011	111,271			10,225	921,507
31. New Jersey	NJ	1,254,380	419,425			159,370	1,833,175
32. New Mexico	NM	86,321	28,820				115,140
33. New York	NY	3,283,292	572,599				3,855,891
34. North Carolina	NC	1,057,845	680,236			350,616	2,088,697
35. North Dakota	ND	19,308					19,308
36. Ohio	OH	1,111,181	948,374			53,641	2,113,196
37. Oklahoma	OK	187,931	41,763				229,694
38. Oregon	OR	548,826	326,593				875,419
39. Pennsylvania	PA	3,195,081	4,320,445			204,298	7,719,824
40. Rhode Island	RI	349,815	20,781				370,596
41. South Carolina	SC	397,038	229,677				626,715
42. South Dakota	SD	25,392	30				25,422
43. Tennessee	TN	607,701	69,072				676,773
44. Texas	TX	2,536,052	2,433,409				4,969,461
45. Utah	UT	106,075	19,183				125,258
46. Vermont	VT	182,840	126,648				309,489
47. Virginia	VA	867,848	595,094				1,462,942
48. Washington	WA	423,710	457,910				881,620
49. West Virginia	WV	38,528	4,250				42,778
50. Wisconsin	WI	463,305	521,266			191,243	1,175,815
51. Wyoming	WY	16,192	240,061				256,254
52. American Samoa	AS						
53. Guam	GU	3,762					3,762
54. Puerto Rico	PR	1,536,597	32,460				1,569,057
55. U.S. Virgin Islands	VI	85,530	7,200				92,730
56. Northern Mariana Islands	MP						
57. Canada	CAN	3,444					3,444
58. Aggregate Other Alien	OT	82,173					82,173
59. Total		42,843,271	34,069,382			4,461,287	81,373,940



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and 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)	*
			80-0891249				Global Atlantic Financial Life Limited	..BMJ	.....NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	..DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	..DE	.....NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	..BMJ	.....NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	..BMJ	.....IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	..BMJ	.....IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	..BMJ	.....NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	..DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic Insurance Network, LLC	..DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	..DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	..BMJ	.....NIA	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	..BMJ	.....NIA	Third Party Investors	Ownership	79.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	..MA	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	..MA	.....RE	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	..IA	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	..DE	.....IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	..DE	.....IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	..VT	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	..DE	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	..IA	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	..IA	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	..IN	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	..DE	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	..IN	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	..IN	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			81-3323212				Global Atlantic Equipment Management, LLC	..DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1452583				Global Atlantic Assurance Limited	..BMJ	.....IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

**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)	*
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				Eastern Star HoldCo LLC	DE	NIA	Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

**NONE**

Asterisk	Explanation

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE Y**  
**PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES**

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	80-0891249	Global Atlantic Financial Life Limited								(4,550,104)	(4,550,104)	
	38-3898658	Global Atlantic (Fin) Company		(132,000,000)			(6,133,188)			(85,955,396)	(224,088,584)	
	98-1090868	Commonwealth Re Midco Limited					(3,211,797)				(3,211,797)	
84824	04-6145677	Commonwealth Annuity & Life Insurance Company		(365,000,000)	606,080,505		(57,204,270)	(23,695,556)		289,858,333	450,039,012	58,262,187
	AA-3191237	Global Atlantic Re Limited					(18,031,013)	259,035,220		131,363,139	372,367,346	(15,966,035,394)
69140	04-1867050	First Allmerica Financial Life Insurance Company			(41,240,245)		(273,676)	(27,369,900)			(68,883,821)	933,565,265
62200	95-2496321	Accordia Life and Annuity Company		100,000,000	(887,327,183)		(12,448,880)	43,612,867		(400,462,736)	(1,156,625,932)	5,482,585,606
	90-0928452	Global Atlantic Financial Company		10,000,000	(15,410,176)		426,493,970				421,083,794	
15333	46-3455515	Gotham Re, Inc.			(5,628,487)		(171,920)	12,697,960			6,897,553	(441,429,815)
15475	46-3465867	Cape Verity I, Inc.			(15,427,723)		323,122	(4,086,129)			(19,190,730)	(1,369,659,939)
15473	46-3485456	Cape Verity III, Inc.			111,050,529			(39,526,738)			71,523,791	(4,112,925,667)
	35-1960899	Global Atlantic Investment Advisors, LLC					(2,904,483)				(2,904,483)	
	20-3944031	Global Atlantic Distributors, LLC					(46,658,223)				(46,658,223)	
91642	06-1016329	Forethought Life Insurance Company		365,000,000	247,902,780		(260,835,330)	(220,667,724)		69,746,764	201,146,490	15,415,637,757
	13-3575636	Goldman Sachs Asset Management, L.P. (GSAM fees)					12,025,127				12,025,127	
	81-3323212	Global Atlantic Equipment Management, LLC										
		Global Atlantic Assurance Limited		22,000,000			(19,607,698)				2,392,302	
							(11,361,741)				(11,361,741)	
9999999	Control Totals								XXX			

53

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	Responses
<b>MARCH FILING</b>	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? .....	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? .....	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? .....	YES
4. Will an actuarial opinion be filed by March 1? .....	YES
<b>APRIL FILING</b>	
5. Will Management's Discussion and Analysis be filed by April 1? .....	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) .....	YES
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) .....	YES
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1? .....	YES
<b>JUNE FILING</b>	
9. Will an audited financial report be filed by June 1? .....	YES
10. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? .....	YES
<b>AUGUST FILING</b>	
11. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? .....	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

<b>MARCH FILING</b>	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? .....	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? .....	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
21. 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 by March 1? .....	NO
22. 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 by March 1? .....	NO
23. 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 by March 1? .....	NO
24. 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 by March 1? .....	NO
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES



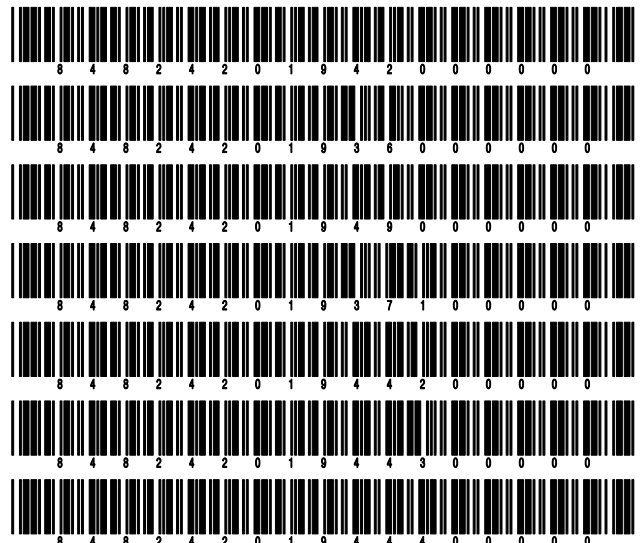
# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
  - 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
  - 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
  - 30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
  - 31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
  - 32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
  - 33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
  - 34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) ..... NO
  - 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
  - 36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
  - 37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? ..... NO
  - 38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? ..... NO
  - 39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? ..... NO
  - 40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
- APRIL FILING**
- 41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? ..... YES
  - 42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO
  - 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
  - 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
  - 45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... YES
  - 46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO
  - 47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? ..... NO
  - 48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? ..... YES
  - 49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? ..... YES





















**AUGUST FILING**

- 50. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES
- Explanations:
- 12.
  - 13.
  - 14.
  - 15.
  - 17.
  - 18.
  - 19.
  - 20.
  - 21.
  - 22.
  - 23.
  - 24.
  - 27.
  - 28.
  - 29.
  - 30.
  - 33.
  - 34.
  - 36.
  - 37.
  - 38.
  - 39.
  - 40.
  - 42.
  - 43.
  - 46.
  - 47.

- 12. Bar Codes:  
SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 14. Trusteed Surplus Statement [Document Identifier 490]
- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]
- 17. Actuarial Opinion on X-Factors [Document Identifier 442]
- 18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- 19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	 8 4 8 2 4 2 0 1 9 4 4 5 0 0 0 0 0
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	 8 4 8 2 4 2 0 1 9 4 4 6 0 0 0 0 0
22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	 8 4 8 2 4 2 0 1 9 4 4 7 0 0 0 0 0
23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	 8 4 8 2 4 2 0 1 9 4 4 8 0 0 0 0 0
24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	 8 4 8 2 4 2 0 1 9 4 4 9 0 0 0 0 0
27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	 8 4 8 2 4 2 0 1 9 4 5 2 0 0 0 0 0
28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	 8 4 8 2 4 2 0 1 9 4 5 3 0 0 0 0 0
29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]	 8 4 8 2 4 2 0 1 9 4 3 6 0 0 0 0 0
30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]	 8 4 8 2 4 2 0 1 9 4 3 7 0 0 0 0 0
33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]	 8 4 8 2 4 2 0 1 9 4 5 4 0 0 0 0 0
34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	 8 4 8 2 4 2 0 1 9 4 9 5 0 0 0 0 0
36. Medicare Part D Coverage Supplement [Document Identifier 365]	 8 4 8 2 4 2 0 1 9 3 6 5 0 0 0 0 0
37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 8 4 8 2 4 2 0 1 9 2 2 4 0 0 0 0 0
38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 8 4 8 2 4 2 0 1 9 2 2 5 0 0 0 0 0
39. Relief from the Requirements for Audit Committees [Document Identifier 226]	 8 4 8 2 4 2 0 1 9 2 2 6 0 0 0 0 0
40. VM-20 Reserves Supplement [Document Identifier 456]	 8 4 8 2 4 2 0 1 9 4 5 6 0 0 0 0 0
42. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 8 4 8 2 4 2 0 1 9 3 0 6 0 0 0 0 0
43. Credit Insurance Experience Exhibit [Document Identifier 230]	 8 4 8 2 4 2 0 1 9 2 3 0 0 0 0 0 0
46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 8 4 8 2 4 2 0 1 9 2 1 7 0 0 0 0 0
47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 8 4 8 2 4 2 0 1 9 4 3 5 0 0 0 0 0

## OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Other assets .....	1,326,052	1,326,052		1,075,884
2597. Summary of remaining write-ins for Line 25 from overflow page	1,326,052	1,326,052		1,075,884

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Modco SA expense allowance .....	4,241,687	7,568,327
2505. Letters of credit payable .....	2,041,792	
2506. Miscellaneous liabilities .....	382,066	466,412
2597. Summary of remaining write-ins for Line 25 from overflow page	6,665,545	8,034,739

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Guaranteed Minimum Benefit Rider Fees .....	6,441,087	6,450,109
08.305. Fee Income .....	2,809,197	3,556,317
08.306. Assumed VA fees and Dividends Received Deduction .....	2,100,000	4,263,190
08.307. Net assumed adjustment to IMR .....	(1,297,754)	(36,664,410)
08.308. Other Income .....	1,625,502	(1,340,042)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	11,678,032	(23,734,836)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Modified coinsurance reserve adjustment .....	(36,234,958)	(31,294,485)
2705. Ceded dividends received deduction .....	2,570,080	2,277,287
2706. Other expenses .....	84,732	(1,592,415)
2797. Summary of remaining write-ins for Line 27 from overflow page	(33,580,146)	(30,609,613)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
08.304. Guaranteed Minimum Benefit Rider Fees .....	6,441,087			6,441,087					
08.305. Fee Income .....	2,809,197	2,272,784	50,691	393,773	120			91,829	
08.306. Assumed VA fees and Dividends Received Deduction .....	2,100,000			2,100,000					
08.307. Net assumed adjustment to IMR .....	(1,297,754)	2,344,364	530	(3,686,162)	5,880			37,634	
08.308. Other Income .....	1,625,502	(567,228)	128	1,741,385	34,421			416,796	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	11,678,032	4,049,920	51,349	6,990,083	40,421			546,259	

Additional Write-ins for Analysis of Operations - Summary Line 27

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
2704. Modified coinsurance reserve adjustment .....	(36,234,958)	(883,006)		(35,351,952)					
2705. Ceded dividends received deduction .....	2,570,080			2,570,080					
2706. Other expenses .....	84,732	(511,548)		1,152,862				(556,582)	
2797. Summary of remaining write-ins for Line 27 from overflow page	(33,580,146)	(1,394,554)		(31,629,010)				(556,582)	

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
08.304. Net assumed adjustment to IMR .....	2,344,365		70,677	183		2,151,600			121,905			
08.305. Fee Income .....	2,272,785		26,350			3,494		345,213	1,897,728			
08.306. Other Income .....	(567,228)		(158,380)			(438,578)		70,351	(40,621)			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,049,922		(61,353)	183		1,716,516		415,564	1,979,012			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
2704. Modified coinsurance reserve adjustment .....	(883,006)							195,523	(1,078,529)			
2705. Other expenses .....	(511,548)							(499,464)	(12,084)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,394,554)							(303,941)	(1,090,613)			

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 8.3

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
08.304. Fee Income .....	50,691				50,691				
08.305. Other Income .....	128	(68)			196				
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	50,819	(68)			50,887				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
08.304. Guaranteed Minimum Benefit Rider Fees .....	6,441,088			6,441,088			
08.305. Fee Income .....	405,283	22,399		167,581	213,403	1,900	
08.306. Assumed VA fees and Dividends Received Deduction .....	2,100,000			2,100,000			
08.307. Net assumed adjustment to IMR .....	(3,686,163)	(3,241,377)	(552,874)	100,203	22,485	(14,600)	
08.308. Other Income .....	9,593,005	(1,647,941)	687,650	11,788,009	(4,874)	(1,229,839)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	14,853,213	(4,866,919)	134,776	20,596,881	231,014	(1,242,539)	

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
2704. Ceded dividends received deduction .....	2,570,080			2,570,080			
2705. Other expenses .....	1,152,862	(1,347)		1,154,209			
2797. Summary of remaining write-ins for Line 27 from overflow page	3,722,942	(1,347)		3,724,289			

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
<b>1. Long-Term Bonds (Schedule D, Part 1):</b>						
1.01 U.S. governments .....	113,623,665	0.573	113,623,665		113,623,665	0.573
1.02 All other governments .....	34,204,803	0.173	34,204,803		34,204,803	0.173
1.03 U.S. states, territories and possessions, etc. guaranteed .....	141,507,949	0.714	141,507,949		141,507,949	0.714
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	88,414,131	0.446	88,414,131		88,414,131	0.446
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	912,494,936	4.603	912,494,936		912,494,936	4.603
1.06 Industrial and miscellaneous .....	12,798,419,942	64.562	12,798,419,942		12,798,419,942	64.562
1.07 Hybrid securities .....	57,383,484	0.289	57,383,484		57,383,484	0.289
1.08 Parent, subsidiaries and affiliates .....	41,134,805	0.208	41,134,805		41,134,805	0.208
1.09 SVO identified funds .....		0.000				0.000
1.10 Unaffiliated Bank loans .....	16,434,263	0.083	16,434,263		16,434,263	0.083
1.11 Total long-term bonds .....	14,203,617,978	71.651	14,203,617,978		14,203,617,978	71.651
<b>2. Preferred stocks (Schedule D, Part 2, Section 1):</b>						
2.01 Industrial and miscellaneous (Unaffiliated) .....	20,594,824	0.104	16,644,864		16,644,864	0.084
2.02 Parent, subsidiaries and affiliates .....		0.000	3,949,960		3,949,960	0.020
2.03 Total preferred stocks .....	20,594,824	0.104	20,594,824		20,594,824	0.104
<b>3. Common stocks (Schedule D, Part 2, Section 2):</b>						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....	13,509,600	0.068	13,509,600		13,509,600	0.068
3.02 Industrial and miscellaneous Other (Unaffiliated) .....		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded .....		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other .....	2,846,279,461	14.358	2,846,279,461		2,846,279,461	14.358
3.05 Mutual funds .....		0.000				0.000
3.06 Unit investment trusts .....		0.000				0.000
3.07 Closed-end funds .....		0.000				0.000
3.08 Total common stocks .....	2,859,789,061	14.426	2,859,789,061		2,859,789,061	14.426
<b>4. Mortgage loans (Schedule B):</b>						
4.01 Farm mortgages .....		0.000				0.000
4.02 Residential mortgages .....	58,438,619	0.295	58,438,619		58,438,619	0.295
4.03 Commercial mortgages .....	1,376,733,968	6.945	1,376,733,968		1,376,733,968	6.945
4.04 Mezzanine real estate loans .....	78,775,423	0.397	78,775,423		78,775,423	0.397
4.05 Total mortgage loans .....	1,513,948,010	7.637	1,513,948,010		1,513,948,010	7.637
<b>5. Real estate (Schedule A):</b>						
5.01 Properties occupied by company .....		0.000				0.000
5.02 Properties held for production of income .....		0.000				0.000
5.03 Properties held for sale .....		0.000				0.000
5.04 Total real estate .....		0.000				0.000
<b>6. Cash, cash equivalents and short-term investments:</b>						
6.01 Cash (Schedule E, Part 1) .....	97,327,312	0.491	97,327,312		97,327,312	0.491
6.02 Cash equivalents (Schedule E, Part 2) .....	449,739,007	2.269	449,739,007		449,739,007	2.269
6.03 Short-term investments (Schedule DA) .....	151,850,826	0.766	151,850,826		151,850,826	0.766
6.04 Total cash, cash equivalents and short-term investments .....	698,917,145	3.526	698,917,145		698,917,145	3.526
7. Contract loans .....	364,457,835	1.839	364,457,835		364,457,835	1.839
8. Derivatives (Schedule DB) .....	82,538,440	0.416	82,538,440		82,538,440	0.416
9. Other invested assets (Schedule BA) .....	72,986,615	0.368	72,986,615		72,986,615	0.368
10. Receivables for securities .....	6,583,536	0.033	6,583,536		6,583,536	0.033
11. Securities Lending (Schedule DL, Part 1) .....		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11) .....		0.000				0.000
<b>13. Total invested assets</b>	<b>19,823,433,444</b>	<b>100.000</b>	<b>19,823,433,444</b>		<b>19,823,433,444</b>	<b>100.000</b>

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....	
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....	
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13 .....	
3.2	Totals, Part 3, Column 11 .....	
4.	Total gain (loss) on disposals, Part 3, Column 18 .....	
5.	Deduct amounts received on disposals, Part 3, Column 15 .....	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15 .....	
6.2	Totals, Part 3, Column 13 .....	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12 .....	
7.2	Totals, Part 3, Column 10 .....	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11 .....	
8.2	Totals, Part 3, Column 9 .....	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	
10.	Deduct total nonadmitted amounts .....	
11.	Statement value at end of current period (Line 9 minus Line 10) .....	

NONE

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....	1,448,163,807
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7) .....	336,719,087
2.2	Additional investment made after acquisition (Part 2, Column 8) .....	8,154,323
		344,873,410
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12 .....	
3.2	Totals, Part 3, Column 11 .....	
4.	Accrual of discount .....	2,891,939
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9 .....	
5.2	Totals, Part 3, Column 8 .....	
6.	Total gain (loss) on disposals, Part 3, Column 18 .....	267,198
7.	Deduct amounts received on disposals, Part 3, Column 15 .....	278,406,039
8.	Deduct amortization of premium and mortgage interest points and commitment fees .....	3,842,305
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13 .....	
9.2	Totals, Part 3, Column 13 .....	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11 .....	
10.2	Totals, Part 3, Column 10 .....	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,513,948,010
12.	Total valuation allowance .....	
13.	Subtotal (Line 11 plus 12) .....	1,513,948,010
14.	Deduct total nonadmitted amounts .....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	1,513,948,010

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	518,887,188
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8) .....	93,654,160
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	18,975,835
		112,629,995
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16 .....	
3.2	Totals, Part 3, Column 12 .....	
4.	Accrual of discount .....	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13 .....	1,269,076
5.2	Totals, Part 3, Column 9 .....	(2,702,441)
		(1,433,365)
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	550,232,738
8.	Deduct amortization of premium and depreciation .....	16,809
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17 .....	
9.2	Totals, Part 3, Column 14 .....	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15 .....	6,847,656
10.2	Totals, Part 3, Column 11 .....	6,847,656
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	72,986,615
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	72,986,615

## SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	13,419,294,591
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	8,833,608,570
3.	Accrual of discount .....	90,326,139
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12 .....	
4.2	Part 2, Section 1, Column 15 .....	
4.3	Part 2, Section 2, Column 13 .....	19,564,774
4.4	Part 4, Column 11 .....	549,685
		20,114,459
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	(16,713,556)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	5,214,950,064
7.	Deduct amortization of premium .....	75,588,983
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15 .....	
8.2	Part 2, Section 1, Column 19 .....	
8.3	Part 2, Section 2, Column 16 .....	
8.4	Part 4, Column 15 .....	
9.	Deduct current year's other than temporary impairment recognized:	
9.1	Part 1, Column 14 .....	
9.2	Part 2, Section 1, Column 17 .....	
9.3	Part 2, Section 2, Column 14 .....	
9.4	Part 4, Column 13 .....	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	27,910,707
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	17,084,001,863
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	17,084,001,863



## SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>	Description				
Governments (Including all obligations guaranteed by governments)	1. United States .....	113,623,665	115,396,144	111,994,009	128,553,160
	2. Canada .....	11,834,126	12,809,862	13,758,439	10,110,000
	3. Other Countries	22,370,678	23,034,084	22,488,806	20,800,000
	4. Totals	147,828,469	151,240,090	148,241,254	159,463,160
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	141,507,949	167,065,416	143,237,078	124,522,091
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	88,414,131	98,365,328	91,186,658	78,370,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	912,494,936	1,005,361,840	918,406,514	822,829,577
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	11,425,614,100	12,050,978,324	11,407,974,883	11,654,536,446
	9. Canada .....	119,876,088	129,644,603	120,293,498	111,670,094
	10. Other Countries	1,326,747,500	1,377,166,525	1,331,236,978	1,252,446,413
	11. Totals	12,872,237,688	13,557,789,452	12,859,505,359	13,018,652,953
Parent, Subsidiaries and Affiliates	12. Totals	41,134,805	43,862,497	41,178,248	34,607,000
	13. Total Bonds	14,203,617,978	15,023,684,623	14,201,755,111	14,238,444,781
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	20,594,824	21,014,791	20,594,824	
	15. Canada .....				
	16. Other Countries				
	17. Totals	20,594,824	21,014,791	20,594,824	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	20,594,824	21,014,791	20,594,824	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....	13,509,600	13,509,600	13,509,600	
	21. Canada .....				
	22. Other Countries				
	23. Totals	13,509,600	13,509,600	13,509,600	
Parent, Subsidiaries and Affiliates	24. Totals	2,846,279,461	2,846,279,461	2,336,769,242	
	25. Total Common Stocks	2,859,789,061	2,859,789,061	2,350,278,842	
	26. Total Stocks	2,880,383,885	2,880,803,852	2,370,873,666	
	27. Total Bonds and Stocks	17,084,001,863	17,904,488,475	16,572,628,777	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	33,374,391	29,806,979	62,365,996	4,242,735	17,323,018	XXX	147,113,119	1.0	182,185,393	1.6	142,151,089	4,962,030
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	33,374,391	29,806,979	62,365,996	4,242,735	17,323,018	XXX	147,113,119	1.0	182,185,393	1.6	142,151,089	4,962,030
<b>2. All Other Governments</b>												
2.1 NAIC 1		11,834,126	4,362,259	1,341,521	16,666,898	XXX	34,204,804	0.2	23,960,334	0.2	19,049,638	15,155,166
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		11,834,126	4,362,259	1,341,521	16,666,898	XXX	34,204,804	0.2	23,960,334	0.2	19,049,638	15,155,166
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1	6,529,936	106,894		35,886,792	44,587,792	XXX	87,111,414	0.6	89,972,072	0.8	87,111,414	
3.2 NAIC 2		5,393,745	23,119,704	25,883,085		XXX	54,396,534	0.4	51,826,602	0.4	54,396,534	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	6,529,936	5,500,639	23,119,704	61,769,877	44,587,792	XXX	141,507,948	1.0	141,798,674	1.2	141,507,948	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1		448,807	12,791,146	56,757,671	4,140,143	XXX	74,137,767	0.5	66,337,862	0.6	74,137,767	
4.2 NAIC 2				8,458,865	5,817,498	XXX	14,276,363	0.1	14,787,396	0.1	14,276,363	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		448,807	12,791,146	65,216,536	9,957,641	XXX	88,414,130	0.6	81,125,258	0.7	88,414,130	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	13,606,803	48,085,150	176,761,345	215,928,625	377,087,876	XXX	831,469,799	5.8	777,617,286	6.7	727,909,160	103,560,639
5.2 NAIC 2				34,666,701	42,878,895	XXX	77,545,596	0.5	43,882,057	0.4	54,916,655	22,628,941
5.3 NAIC 3					3,479,540	XXX	3,479,540	0.0			3,479,540	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	13,606,803	48,085,150	176,761,345	250,595,326	423,446,311	XXX	912,494,935	6.4	821,499,343	7.1	786,305,355	126,189,580

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	396,151,292	2,132,466,706	2,589,557,000	1,380,927,171	2,582,950,842	XXX	9,082,053,011	63.3	7,651,452,295	66.1	4,537,535,770	4,544,517,241
6.2 NAIC 2	157,057,050	547,672,446	811,586,582	734,908,716	1,381,552,286	XXX	3,632,777,080	25.3	2,341,188,537	20.2	3,017,153,067	615,624,013
6.3 NAIC 3	6,855,792	39,081,801	35,051,759	11,840,858	13,993,549	XXX	106,823,759	0.7	79,470,664	0.7	54,845,586	51,978,173
6.4 NAIC 4	5,328,374	30,243,635	9,733,695	2,688,723		XXX	47,994,427	0.3	4,600,577	0.0	1,121,453	46,872,974
6.5 NAIC 5	28,144	126,115	193,101	28,544,312	2,033,030	XXX	30,924,702	0.2	1,959,023	0.0	29,062,561	1,862,141
6.6 NAIC 6						XXX						
6.7 Totals	565,420,652	2,749,590,703	3,446,122,137	2,158,909,780	3,980,529,707	XXX	12,900,572,979	90.0	10,078,671,096	87.1	7,639,718,437	5,260,854,542
<b>7. Hybrid Securities</b>												
7.1 NAIC 1			1,167,704		4,246,563	XXX	5,414,267	0.0	6,432,610	0.1		5,414,267
7.2 NAIC 2		14,533,290	3,521,817	1,555,529	32,358,580	XXX	51,969,216	0.4	11,496,541	0.1	49,080,390	2,888,826
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		14,533,290	4,689,521	1,555,529	36,605,143	XXX	57,383,483	0.4	17,929,151	0.2	49,080,390	8,303,093
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1		10,078,590		4,060,723	12,474,303	XXX	26,613,616	0.2	5,506,196	0.0	26,613,616	
8.2 NAIC 2				9,720,831	4,800,366	XXX	14,521,197	0.1	4,796,733	0.0	14,521,197	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		10,078,590		13,781,554	17,274,669	XXX	41,134,813	0.3	10,302,929	0.1	41,134,813	
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				44,976,046	0.4		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX				44,976,046	0.4		
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1					16,434,263	XXX	16,434,263	0.1	72,286,364	0.6	16,434,263	
10.2 NAIC 2						XXX			32,523,627	0.3		
10.3 NAIC 3						XXX			37,984,144	0.3		
10.4 NAIC 4						XXX			25,560,816	0.2		
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals					16,434,263	XXX	16,434,263	0.1	168,354,951	1.5	16,434,263	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 449,662,422	2,232,827,252	2,847,005,450	1,699,145,238	3,075,911,698		10,304,552,060	71.9	XXX	XXX	5,630,942,717	4,673,609,343
11.2 NAIC 2	(d) 157,057,050	567,599,481	838,228,103	815,193,727	1,467,407,625		3,845,485,986	26.8	XXX	XXX	3,204,344,206	641,141,780
11.3 NAIC 3	(d) 6,855,792	39,081,801	35,051,759	11,840,858	17,473,089		110,303,299	0.8	XXX	XXX	58,325,126	51,978,173
11.4 NAIC 4	(d) 5,328,374	30,243,635	9,733,695	2,688,723			47,994,427	0.3	XXX	XXX	1,121,453	46,872,974
11.5 NAIC 5	(d) 28,144	126,115	193,101	28,544,312	2,033,030		(c) 30,924,702	0.2	XXX	XXX	29,062,561	1,862,141
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	618,931,782	2,869,878,284	3,730,212,108	2,557,412,858	4,562,825,442		(b) 14,339,260,474	100.0	XXX	XXX	8,923,796,063	5,415,464,411
11.8 Line 11.7 as a % of Col. 7	4.3	20.0	26.0	17.8	31.8		100.0	XXX	XXX	XXX	62.2	37.8
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	829,028,543	1,582,235,606	2,482,067,427	1,449,486,114	2,532,932,722	44,976,046	XXX	XXX	8,920,726,458	77.1	5,680,943,534	3,239,782,924
12.2 NAIC 2	64,266,647	269,865,912	372,939,216	620,951,099	1,172,478,619		XXX	XXX	2,500,501,493	21.6	2,065,660,878	434,840,615
12.3 NAIC 3	2,482,208	78,418,902	26,256,386	8,048,868	2,248,444		XXX	XXX	117,454,808	1.0	65,995,590	51,459,218
12.4 NAIC 4		25,560,816	4,600,577				XXX	XXX	30,161,393	0.3	7,552,245	22,609,148
12.5 NAIC 5	27,905	125,042	191,458	539,681	1,074,937		XXX	XXX	(c) 1,959,023	0.0		1,959,023
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	895,805,303	1,956,206,278	2,886,055,064	2,079,025,762	3,708,734,722	44,976,046	XXX	XXX	(b) 11,570,803,175	100.0	7,820,152,247	3,750,650,928
12.8 Line 12.7 as a % of Col. 9	7.7	16.9	24.9	18.0	32.1	0.4	XXX	XXX	100.0	XXX	67.6	32.4
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	258,823,254	736,244,045	1,073,705,280	1,312,881,044	2,249,289,092		5,630,942,715	39.3	5,680,943,534	49.1	5,630,942,715	XXX
13.2 NAIC 2	110,793,370	458,225,059	617,871,613	661,345,980	1,356,108,185		3,204,344,207	22.3	2,065,660,878	17.9	3,204,344,207	XXX
13.3 NAIC 3	5,200,675	14,922,328	13,134,788	9,326,620	15,740,716		58,325,127	0.4	65,995,590	0.6	58,325,127	XXX
13.4 NAIC 4		1,121,453					1,121,453	0.0	7,552,245	0.1	1,121,453	XXX
13.5 NAIC 5				28,000,000	1,062,561		29,062,561	0.2			29,062,561	XXX
13.6 NAIC 6												XXX
13.7 Totals	374,817,299	1,210,512,885	1,704,711,681	2,011,553,644	3,622,200,554		8,923,796,063	62.2	7,820,152,247	67.6	8,923,796,063	XXX
13.8 Line 13.7 as a % of Col. 7	4.2	13.6	19.1	22.5	40.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.6	8.4	11.9	14.0	25.3		62.2	XXX	XXX	XXX	62.2	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	190,839,168	1,496,583,207	1,773,300,170	386,264,194	826,622,606		4,673,609,345	32.6	3,239,782,924	28.0	XXX	4,673,609,345
14.2 NAIC 2	46,263,680	109,374,422	220,356,490	153,847,747	111,299,440		641,141,779	4.5	434,840,615	3.8	XXX	641,141,779
14.3 NAIC 3	1,655,117	24,159,473	21,916,971	2,514,238	1,732,373		51,978,172	0.4	51,459,218	0.4	XXX	51,978,172
14.4 NAIC 4	5,328,374	29,122,182	9,733,695	2,688,723			46,872,974	0.3	22,609,148	0.2	XXX	46,872,974
14.5 NAIC 5	28,144	126,115	193,101	544,312	970,469		1,862,141	0.0	1,959,023	0.0	XXX	1,862,141
14.6 NAIC 6											XXX	
14.7 Totals	244,114,483	1,659,365,399	2,025,500,427	545,859,214	940,624,888		5,415,464,411	37.8	3,750,650,928	32.4	XXX	5,415,464,411
14.8 Line 14.7 as a % of Col. 7	4.5	30.6	37.4	10.1	17.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.7	11.6	14.1	3.8	6.6		37.8	XXX	XXX	XXX	XXX	37.8

(a) Includes \$ 3,905,841,958 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ 19,707,478 current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
 (c) Includes \$ current year, \$ 1,959,023 prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 79,165,365 ; NAIC 2 \$ 56,477,131 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

S107

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations	33,500,386	28,841,442	56,049,091	845,826	17,322,790	XXX	136,559,535	1.0	179,561,045	1.6	136,559,535	
1.02 Residential Mortgage-Backed Securities	(156,047)	(701,650)	2,882,094	3,363,866	227	XXX	5,388,490	0.0	2,406,514	0.0	5,388,490	
1.03 Commercial Mortgage-Backed Securities	30,053	1,667,188	3,434,811	33,043		XXX	5,165,095	0.0	217,834	0.0	203,064	4,962,031
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	33,374,392	29,806,980	62,365,996	4,242,735	17,323,017	XXX	147,113,120	1.0	182,185,393	1.6	142,151,089	4,962,031
<b>2. All Other Governments</b>												
2.01 Issuer Obligations		11,834,126	4,362,259	1,341,521	16,666,898	XXX	34,204,804	0.2	23,960,334	0.2	19,049,638	15,155,166
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		11,834,126	4,362,259	1,341,521	16,666,898	XXX	34,204,804	0.2	23,960,334	0.2	19,049,638	15,155,166
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations	6,529,936	5,500,639	23,119,704	61,769,876	44,587,793	XXX	141,507,948	1.0	141,798,673	1.2	141,507,948	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	6,529,936	5,500,639	23,119,704	61,769,876	44,587,793	XXX	141,507,948	1.0	141,798,673	1.2	141,507,948	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations		448,807	12,791,146	65,216,536	9,957,640	XXX	88,414,129	0.6	81,125,256	0.7	88,414,129	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		448,807	12,791,146	65,216,536	9,957,640	XXX	88,414,129	0.6	81,125,256	0.7	88,414,129	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	12,271,822	39,161,947	52,137,368	229,428,067	420,572,101	XXX	753,571,305	5.3	687,478,666	5.9	723,400,962	30,170,343
5.02 Residential Mortgage-Backed Securities	1,271,011	3,492,945	8,825,293	20,147,991	1,280,493	XXX	35,017,733	0.2	14,715,817	0.1	35,017,733	
5.03 Commercial Mortgage-Backed Securities	34,748	5,298,875	115,596,313	442,959		XXX	121,372,895	0.8	45,539,874	0.4	27,886,663	93,486,232
5.04 Other Loan-Backed and Structured Securities	29,222	131,383	202,370	576,308	1,593,719	XXX	2,533,002	0.0	73,764,984	0.6		2,533,002
5.05 Totals	13,606,803	48,085,150	176,761,344	250,595,325	423,446,313	XXX	912,494,935	6.4	821,499,341	7.1	786,305,358	126,189,577
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	240,665,731	762,193,621	1,199,076,799	1,352,300,422	2,577,560,134	XXX	6,131,796,707	42.8	4,466,107,636	38.6	5,015,465,461	1,116,331,246
6.02 Residential Mortgage-Backed Securities	202,418,534	563,677,429	460,298,681	279,775,277	108,317,307	XXX	1,614,487,228	11.3	1,352,164,110	11.7	1,004,206,317	610,280,911
6.03 Commercial Mortgage-Backed Securities	26,169,015	135,807,024	367,986,534	89,577,338	63,958,544	XXX	683,498,455	4.8	308,592,606	2.7	284,625,655	398,872,800
6.04 Other Loan-Backed and Structured Securities	96,167,373	1,287,912,629	1,418,760,125	437,256,742	1,230,693,721	XXX	4,470,790,590	31.2	3,951,806,742	34.2	1,335,421,002	3,135,369,588
6.05 Totals	565,420,653	2,749,590,703	3,446,122,139	2,158,909,779	3,980,529,706	XXX	12,900,572,980	90.0	10,078,671,094	87.1	7,639,718,435	5,260,854,545
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations		14,533,290	4,689,521	1,555,529	36,605,143	XXX	57,383,483	0.4	17,169,747	0.1	49,080,390	8,303,093
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX			759,404	0.0		
7.05 Totals		14,533,290	4,689,521	1,555,529	36,605,143	XXX	57,383,483	0.4	17,929,151	0.2	49,080,390	8,303,093
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations		10,078,590		13,781,554	17,274,669	XXX	41,134,813	0.3	10,302,929	0.1	41,134,813	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		10,078,590		13,781,554	17,274,669	XXX	41,134,813	0.3	10,302,929	0.1	41,134,813	

8108

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				44,976,046	0.4		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX				44,976,046	0.4		
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired					16,434,263	XXX	16,434,263	0.1	168,354,951	1.5	16,434,263	
10.03 Totals					16,434,263	XXX	16,434,263	0.1	168,354,951	1.5	16,434,263	
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations	292,967,875	872,592,462	1,352,225,888	1,726,239,331	3,140,547,168	XXX	7,384,572,724	51.5	XXX	XXX	6,214,612,876	1,169,959,848
11.02 Residential Mortgage-Backed Securities	203,533,498	566,468,724	472,006,068	303,287,134	109,598,027	XXX	1,654,893,451	11.5	XXX	XXX	1,044,612,540	610,280,911
11.03 Commercial Mortgage-Backed Securities	26,233,816	142,773,087	487,017,658	90,053,340	63,958,544	XXX	810,036,445	5.6	XXX	XXX	312,715,382	497,321,063
11.04 Other Loan-Backed and Structured Securities	96,196,595	1,288,044,012	1,418,962,495	437,833,050	1,232,287,440	XXX	4,473,323,592	31.2	XXX	XXX	1,335,421,002	3,137,902,590
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans					16,434,263	XXX	16,434,263	0.1	XXX	XXX	16,434,263	
11.08 Totals	618,931,784	2,869,878,285	3,730,212,109	2,557,412,855	4,562,825,442		14,339,260,475	100.0	XXX	XXX	8,923,796,063	5,415,464,412
11.09 Line 11.08 as a % of Col. 7	4.3	20.0	26.0	17.8	31.8		100.0	XXX	XXX	XXX	62.2	37.8
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations	264,557,856	472,728,071	726,645,190	1,434,732,826	2,708,840,343	XXX	XXX	XXX	5,607,504,286	48.5	4,747,143,949	860,360,337
12.02 Residential Mortgage-Backed Securities	131,515,408	432,922,127	356,540,753	348,633,859	99,674,294	XXX	XXX	XXX	1,369,286,441	11.8	956,219,018	413,067,423
12.03 Commercial Mortgage-Backed Securities	13,268,524	47,804,970	202,800,774	58,540,925	31,935,121	XXX	XXX	XXX	354,350,314	3.1	182,498,003	171,852,311
12.04 Other Loan-Backed and Structured Securities	486,463,512	870,911,689	1,582,119,053	218,551,914	868,284,962	XXX	XXX	XXX	4,026,331,130	34.8	1,834,422,032	2,191,909,098
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		44,976,046	XXX	44,976,046	0.4	44,976,046	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		131,839,420	17,949,294	18,566,237		XXX	XXX	XXX	168,354,951	1.5	54,893,201	113,461,750
12.08 Totals	895,805,300	1,956,206,277	2,886,055,064	2,079,025,761	3,708,734,720	44,976,046	XXX	XXX	11,570,803,168	100.0	7,820,152,249	3,750,650,919
12.09 Line 12.08 as a % of Col. 9	7.7	16.9	24.9	18.0	32.1	0.4	XXX	XXX	100	XXX	67.6	32.4
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations	205,977,889	688,809,507	1,126,289,263	1,454,058,639	2,739,477,578	XXX	6,214,612,876	43.3	4,747,143,949	41.0	6,214,612,876	XXX
13.02 Residential Mortgage-Backed Securities	165,109,447	381,364,751	251,876,669	174,567,831	71,693,844	XXX	1,044,612,542	7.3	956,219,018	8.3	1,044,612,542	XXX
13.03 Commercial Mortgage-Backed Securities	119,854	48,519,989	178,864,675	21,905,872	63,304,991	XXX	312,715,381	2.2	182,498,003	1.6	312,715,381	XXX
13.04 Other Loan-Backed and Structured Securities	3,610,109	91,818,638	147,681,074	361,021,303	731,289,878	XXX	1,335,421,002	9.3	1,834,422,032	15.9	1,335,421,002	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				44,976,046	0.4		XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans					16,434,263	XXX	16,434,263	0.1	54,893,201	0.5	16,434,263	XXX
13.08 Totals	374,817,299	1,210,512,885	1,704,711,681	2,011,553,645	3,622,200,554		8,923,796,064	62.2	7,820,152,249	67.6	8,923,796,064	XXX
13.09 Line 13.08 as a % of Col. 7	4.2	13.6	19.1	22.5	40.6		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.6	8.4	11.9	14.0	25.3		62.2	XXX	XXX	XXX	62.2	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations	86,989,986	183,782,955	225,936,625	272,180,692	401,069,590	XXX	1,169,959,848	8.2	860,360,337	7.4	XXX	1,169,959,848
14.02 Residential Mortgage-Backed Securities	38,424,051	185,103,973	220,129,399	128,719,303	37,904,183	XXX	610,280,909	4.3	413,067,423	3.6	XXX	610,280,909
14.03 Commercial Mortgage-Backed Securities	26,113,962	94,253,098	308,152,983	68,147,468	653,553	XXX	497,321,064	3.5	171,852,311	1.5	XXX	497,321,064
14.04 Other Loan-Backed and Structured Securities	92,586,486	1,196,225,374	1,271,281,421	76,811,747	500,997,562	XXX	3,137,902,590	21.9	2,191,909,098	18.9	XXX	3,137,902,590
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX			113,461,750	1.0	XXX	
14.08 Totals	244,114,485	1,659,365,400	2,025,500,428	545,859,210	940,624,888		5,415,464,411	37.8	3,750,650,919	32.4	XXX	5,415,464,411
14.09 Line 14.08 as a % of Col. 7	4.5	30.6	37.4	10.1	17.4		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.7	11.6	14.1	3.8	6.6		37.8	XXX	XXX	XXX	XXX	37.8

5109

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	540,405,770	540,405,770			
2. Cost of short-term investments acquired .....	778,623,358	748,390,926		30,232,432	
3. Accrual of discount .....	947,398	508,410		438,988	
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....	513,696	(206,846)		720,542	
6. Deduct consideration received on disposals .....	1,166,304,552	1,154,620,068		11,684,484	
7. Deduct amortization of premium .....	2,334,844	2,334,844			
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) .....	151,850,826	132,143,348		19,707,478	
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11)	151,850,826	132,143,348		19,707,478	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year) .....	21,009,866
2. Cost paid/(consideration received) on additions:	
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 .....	6,900,600
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 .....	70,069,987
3. Unrealized valuation increase/(decrease):	
3.1 Section 1, Column 17 .....	48,851,165
3.2 Section 2, Column 19 .....	(3,354,648)
4. SSAP No. 108 Adjustments .....	
5. Total gain (loss) on termination recognized, Section 2, Column 22 .....	4,937,665
6. Considerations received/(paid) on terminations, Section 2, Column 15 .....	81,273,652
7. Amortization:	
7.1 Section 1, Column 19 .....	
7.2 Section 2, Column 21 .....	
8. Adjustment to the book/adjusted carrying value of hedged item:	
8.1 Section 1, Column 20 .....	
8.2 Section 2, Column 23 .....	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Section 1, Column 18 .....	
9.2 Section 2, Column 20 .....	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) .....	67,140,983
11. Deduct nonadmitted assets .....	
12. Statement value at end of current period (Line 10 minus Line 11) .....	67,140,983

## SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	35,657,856
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) .....	
3.1 Add:	
Change in variation margin on open contracts - Highly effective hedges	
3.11 Section 1, Column 15, current year minus .....	(26,609,636)
3.12 Section 1, Column 15, prior year .....	35,657,855
Change in variation margin on open contracts - All other	
3.13 Section 1, Column 18, current year minus .....	
3.14 Section 1, Column 18, prior year .....	(62,267,491)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus .....	
3.22 Section 1, Column 17, prior year .....	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus .....	
3.24 Section 1, Column 19, prior year plus .....	
3.25 SSAP No. 108 Adjustments .....	
3.3 Subtotal (Line 3.1 minus Line 3.2) .....	(62,267,491)
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) .....	(103,512,941)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) ..	
4.22 Amount recognized (Section 2, Column 16) .....	(103,512,941)
4.23 SSAP No. 108 Adjustments .....	(103,512,941)
4.3 Subtotal (Line 4.1 minus Line 4.2) .....	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year .....	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year .....	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) .....	(26,609,635)
7. Deduct total nonadmitted amounts .....	
8. Statement value at end of current period (Line 6 minus Line 7) .....	(26,609,635)



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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	67,140,985
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....	(26,609,636)
3.	Total (Line 1 plus Line 2) .....	40,531,349
4.	Part D, Section 1, Column 5 .....	87,491,754
5.	Part D, Section 1, Column 6 .....	(46,960,405)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	.....
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	67,140,985
8.	Part B, Section 1, Column 13 .....	(26,609,636)
9.	Total (Line 7 plus Line 8) .....	40,531,349
10.	Part D, Section 1, Column 8 .....	87,491,754
11.	Part D, Section 1, Column 9 .....	(46,960,405)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	14,661,016
14.	Part B, Section 1, Column 20 .....	63,007,250
15.	Part D, Section 1, Column 11 .....	77,668,266
16.	Total (Line 13 plus Line 14 minus Line 15) .....	.....

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	406,758,116	512,924	406,245,192	
2. Cost of cash equivalents acquired .....	12,850,112,445	231,320,897	12,618,791,548	
3. Accrual of discount .....	63,903	884	63,019	
4. Unrealized valuation increase (decrease) .....				
5. Total gain (loss) on disposals .....				
6. Deduct consideration received on disposals .....	12,806,936,894	228,076,994	12,578,859,900	
7. Deduct amortization of premium .....	258,563	258,563		
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) .....	449,739,007	3,499,148	446,239,859	
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Line 10 minus Line 11)	449,739,007	3,499,148	446,239,859	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

**NONE**

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
BGA0J535		Various	TX		06/09/2018	4.630	58,438,619		19,265				167,210,467	05/15/2018
0399999. Mortgages in good standing - Residential mortgages-all other								58,438,619	19,265				167,210,467	XXX
80515172		Bellevue	WA		10/09/2015	4.110	19,263,797							08/22/2019
80515211		Washington	DC		11/23/2015	3.990	21,000,000							10/01/2019
80515357		Jersey City	NJ		07/01/2014	4.700	25,772,410		44,167					10/14/2019
80519514	CF	Denver	CO		12/01/2017	4.110	11,200,000							11/20/2019
88128		Greenville	SC		06/26/2012	8.140	252,698		(15,772)					11/22/2019
88162		Idaho Falls	ID		06/26/2012	8.180	243,530		(17,056)					01/23/2019
88278		Bellingham	WA		06/26/2012	6.540	347,970		(13,604)					11/03/2019
88527		Rutherford	NJ		06/26/2012	7.430	1,161,943		(42,603)					11/21/2019
88527A		Rutherford	NJ		06/26/2012	6.220	195,447		(4,849)					11/21/2019
88733		Akron	OH		06/26/2012	5.410	417,363		(9,269)					09/16/2019
88739		Roanoke	VA		06/26/2012	5.610	2,453,699		(47,485)					08/31/2019
88740		Virginia Beach	VA		06/26/2012	5.610	1,357,778		(26,276)					08/26/2019
88742		Renton	WA		06/26/2012	5.630	2,890,257		(53,195)					11/22/2019
88814		Spokane	WA		06/26/2012	5.800	809,265		(14,349)					10/02/2019
88841		Mooresville	NC		06/26/2012	6.230	2,010,927		(50,297)					11/03/2019
88855		Discovery Bay	CA		06/26/2012	5.740	1,410,596		(28,200)					08/20/2019
88946		Totowa	NJ		06/26/2012	4.940	859,543		(9,863)					10/06/2019
88979		N Little Rock	AR		06/26/2012	6.330	1,010,101		(23,647)					08/30/2019
89075		Maryville	TN		06/26/2012	5.920	1,036,559		(19,001)					09/29/2019
00018-0312		Brooklyn	NY		03/14/2019	2.350	29,356,488		149,122					01/31/2019
5300040		San Antonio	TX		03/19/2019	5.000	30,000,000		(390,000)					01/31/2019
5300041		Jacksonville	FL		03/28/2019	3.150	19,440,000		195,000					03/01/2019
5300043		Dallas	TX		03/28/2019	6.750	12,000,000		58,000					03/01/2019
5300068		Austin	TX		11/20/2019	3.500	9,440,000							11/14/2019
5300069		El Segundo	CA		11/25/2019	3.680	13,825,000							11/07/2019
5300072		Houston	TX		12/11/2019	3.750	11,718,750							11/18/2019
5300073		Houston	TX		12/30/2019	3.500	25,003,035							11/13/2019
5300075		Redmond	WA		12/18/2019	3.350	13,125,000							11/13/2019
5300076		Indianapolis	IN		12/20/2019	3.750	12,530,000							11/14/2019
005300074B		Houston	TX		12/19/2019	3.900	11,400,000							11/12/2019
0BQH5PS709		Columbus	OH		10/01/2019	6.280	313,784							10/01/2018
0BQH5PS709		Columbus	OH		10/01/2019	6.280	347,472							10/01/2018
0BQH697UJ2		Various	US		10/01/2019	4.200	5,750,000							09/23/2019
5300012		Boulder	CO		03/22/2018	4.660	85,750,000							02/23/2018
5300044		Raleigh	NC		03/27/2019	5.000	15,500,000		155,000					02/20/2019
5300045		Maspeh	NY		06/06/2019	1.900	17,086,500		119,064					01/04/2019
5300049		Houston	TX		06/27/2019	4.500	54,647,547		7,172					05/17/2019
5300050		Arlington	TX		07/01/2019	5.050	12,592,593		98,625					05/30/2019
5300065		5959 Cypress Creek	TX		10/28/2019	3.850	34,550,000		289,875					09/24/2019
30270374		Raleigh	NC		01/07/2016	4.500	12,450,718							12/03/2015
005300048A		Austin	TX		06/12/2019	5.050	21,400,000		214,000					05/16/2019
005300017A		Garland	TX		06/28/2018	4.500	96,970,154							06/14/2018
77000281		Washington	DC		06/01/2018	5.720	20,199,884		(269,008)					12/01/2016
770000041		Chevy Chase	DC		06/01/2018	3.650	34,321,320		205,725					12/01/2016
77000185		Boston	MA		06/01/2018	4.400	40,193,654		(7,432)					12/01/2016
77000209		Miami	FL		06/01/2018	3.960	21,927,173		46,566					12/01/2016
77000297		Santa Barbara	TX		06/01/2018	4.850	29,583,711		327,531					12/01/2016
77000300		Centreville	CA		06/01/2018	4.850	28,401,141		(196,773)					12/01/2016
77000301		Centreville	CA		06/01/2018	4.850	7,561,012		(213,952)					12/01/2016
77000302		Santa Barbara	CA		06/01/2018	4.900	9,781,984		(78,512)					12/01/2016
77000312		Auburn	WA		06/01/2018	4.270	19,710,575		3,291					12/01/2016
77000319		Newport Beach	CA		06/01/2018	4.310	16,799,154		4,669					12/01/2016
77000320		Irvine	CA		06/01/2018	4.310	16,800,245		3,794					12/01/2016
77000339		Washington	DC		06/01/2018	3.640	23,681,997		173,959					12/01/2016
77000341		Houston	TX		06/01/2018	3.730	26,972,914		2,602					12/31/2016
77000351		West Hartford	CT		06/01/2018	4.500	11,141,923							12/01/2016
77000352		Santa Clara	CA		06/01/2018	4.500	8,319,703		(145,666)					12/01/2016

E04

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
770000359		Chicago	CA		06/01/2018	3.550	72,999,449		647,500				259,640,000	12/01/2016
770000367		Washington	DC		06/01/2018	4.300	8,765,966		(117,992)				200,650,000	12/01/2016
OBHM1XTE04		San Jose	CA		01/15/2019	4.630	16,301,908		(393,211)				56,200,000	11/26/2018
700251		New York	NY		06/01/2018	5.510	20,276,097		(298,533)				125,000,000	12/01/2016
30270018		New York	NY		06/01/2018	5.680	21,639,598		(356,433)				370,000,000	12/01/2016
770000185		Boston	MA		06/01/2018	4.400	10,048,414		(7,432)				178,000,000	12/01/2016
770000297		Santa Barbara	TX		06/01/2018	4.850	6,481,820						113,800,000	12/01/2016
770000300		Centreville	CA		06/01/2018	4.850	3,129,718		(131,065)				107,600,000	12/01/2016
770000301		Centreville	CA		06/01/2018	4.850	23,669,378						108,075,000	12/01/2016
770000317		San Diego	CA		06/01/2018	4.340	27,296,321		58,552				88,000,000	12/01/2016
770000351		West Hartford	CT		06/01/2018	4.500	21,778,041		(174,709)				118,600,000	12/01/2016
770000352		Santa Clara	CA		06/01/2018	4.500	15,586,170		(145,666)				82,400,000	12/01/2016
770000359		Chicago	CA		06/01/2018	3.550	2,314,133						259,640,000	12/01/2016
770000367		Washington	DC		06/01/2018	4.300	6,869,011						200,650,000	12/01/2016
770000396		New York	NY		06/01/2018	4.680	32,932,366		(127,824)				121,000,000	12/01/2016
770000401		Laurel	SC		06/01/2018	3.940	21,704,720		103,177				45,700,000	12/01/2016
770000409		Laurel	MD		06/01/2018	4.170	22,376,408		3,903				48,900,000	12/01/2016
770000410		Glen Mills	PA		06/01/2018	3.890	28,772,632		416,071				99,100,000	12/01/2016
770000528		Seattle	WA		09/07/2018	5.200	9,077,000						114,000,000	12/01/2016
BGA0HDFM1		Houston	TX		03/27/2018	3.250	50,427,503		78,928				94,000,000	03/01/2018
0599999. Mortgages in good standing - Commercial mortgages-all other							1,376,733,968		(23,379)				6,820,176,920	XXX
BGA01XA32		Placentia	CA		08/22/2013	7.750	5,941,560						93,840,000	09/30/2013
BGA01XA81		New York	NY		10/30/2013	6.500	24,438,702						365,000,000	11/15/2013
BGA0JM2F9		Garland	TX		06/28/2018	7.500	16,135,168		(123,946)				63,957,000	06/14/2018
BGA0JM2E2		Garland	TX		06/28/2018	7.500	32,259,994		(247,809)				127,872,975	06/14/2018
0699999. Mortgages in good standing - Mezzanine Loans							78,775,423		(371,755)				650,669,975	XXX
0899999. Total Mortgages in good standing							1,513,948,010		(375,869)				7,638,057,362	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,513,948,010		(375,869)				7,638,057,362	XXX

General Interrogatory:

- Mortgages in good standing \$ ..... unpaid taxes \$ ..... interest due and unpaid.
- Restructured mortgages \$ ..... unpaid taxes \$ ..... interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.
- Mortgages in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.

E04.1

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		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
	City	3 State						
5300040	San Antonio	TX		03/19/2019	5.000	30,390,000		71,500,000
5300041	Jacksonville	FL		03/27/2019	5.400	19,245,000		42,070,000
5300043	Dallas	TX		03/28/2019	6.750	11,942,000		70,880,000
5300044	Raleigh	NC		03/27/2019	5.000	15,345,000		23,600,000
5300045	Maspeth	NY		06/06/2019	4.350	17,012,988	87,797	109,200,000
5300049	Houston	TX		06/27/2019	4.500	54,640,375		84,000,000
5300050	Arlington	TX		07/01/2019	5.050	12,401,375	92,593	17,870,000
5300065	5959 Cypress Creek	TX		10/28/2019	3.990	22,035,990		46,200,000
5300068	Austin	TX		11/20/2019	3.500	9,440,000		23,750,000
5300069	El Segundo	CA		11/25/2019	3.680	13,825,000		85,000,000
5300072	Houston	TX		12/11/2019	3.750	11,718,750		31,300,000
5300073	Houston	TX		12/30/2019	3.500	25,003,035		107,600,000
5300075	Redmond	WA		12/18/2019	3.350	13,125,000		83,500,000
5300076	Indianapolis	IN		12/20/2019	3.750	12,530,000		50,450,000
30270018	New York	NY		06/08/2018	5.682		770	370,000,000
005300017A	Garland	TX		06/28/2018	4.500		3,040,466	191,830,000
005300048A	Austin	TX		06/12/2019	5.050	21,186,000		29,000,000
005300074B	Houston	TX		12/20/2019	3.900	11,400,000		56,300,000
77000281	Washington	DC		06/01/2018	5.720		93,821	121,000,000
77000301	Centreville	VA		06/01/2018	4.850		62,296	108,075,000
77000377	Dallas	TX		06/01/2018	3.320		794,416	166,100,000
77000410	Glen Mills	PA		06/01/2018	3.890		85,362	99,100,000
77000528	Seattle	WA		09/01/2018	5.240		377,000	114,000,000
BGHSPS709	Columbus	OH		12/01/2019	6.800	521,208		833,933
BGH697UT2	Lake May	FL		12/01/2019	4.200	5,750,000		460,610,000
00018-0312	Brooklyn	NY		03/14/2019	2.350	29,207,366		235,000,000
BGA0HDFM1	Houston	TX		03/27/2018	3.250		1,776,228	3,290,271
0599999. Mortgages in good standing - Commercial mortgages-all other						336,719,087	6,410,749	2,802,059,204
BGA0JM2F9	Garland	TX		06/28/2018	7.500		581,309	
BGA0JM2E2	Garland	TX		06/28/2018	7.500		1,162,265	
0699999. Mortgages in good standing - Mezzanine Loans							1,743,574	
0899999. Total Mortgages in good standing						336,719,087	8,154,323	2,802,059,204
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						336,719,087	8,154,323	2,802,059,204

E05

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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
87768	Concord	CA		06/26/2012	01/01/2019	22,736						22,736	22,736				
87840	Omaha	NE		06/26/2012	02/28/2019	78,949						26,464	26,464				
88861	Orlando	FL		06/26/2012	04/12/2019	3,584,097		(11,475)			(11,475)	3,384,664	3,384,664				
88885	Ellensburg	WA		06/30/2011	01/11/2019	1,738,892						1,713,412	1,670,573		(42,839)	(42,839)	
89013	Charlotte	NC		06/26/2012	02/11/2019	1,527,926			(2,579)		(2,579)	1,489,557	1,394,929		(94,627)	(94,627)	
5922148	Miami Beach	FL		06/29/2018	02/14/2019	45,000,000						45,000,000	45,000,000				
770000196	Jessup	MD		06/01/2018	04/22/2019	25,595,630			(389,745)		(389,745)	25,319,585	25,002,997				
770000291	Atlanta	GA		06/01/2018	04/30/2019	44,084,068			(170,904)		(170,904)	43,738,138	43,597,254				
770000350	Mira Loma	CA		06/01/2018	04/30/2019	15,742,421			10,004		10,004	15,629,026	15,632,442				
770000357	San Jose	CA		06/01/2018	03/01/2019	13,324,605			(9,799)		(9,799)	13,302,861	13,293,846				
0199999. Mortgages closed by repayment						150,699,324			(574,498)		(574,498)	149,626,443	149,025,905			(137,466)	(137,466)
80515172	Bellevue	WA		10/09/2015		19,625,031											
87840	Omaha	NE		06/26/2012		78,949											
88128	Greenville	SC		06/26/2012		540,692											
88162	Idaho Falls	ID		06/26/2012		552,268											
88278	Bellingham	WA		06/26/2012		615,369											
88527	Rutherford	NJ		06/26/2012		1,541,623											
88527A	Rutherford	NJ		06/26/2012		259,360											
88733	Akron	OH		06/26/2012		785,478											
88739	Roanoke	VA		06/26/2012		3,189,418											
88740	Virginia Beach	VA		06/26/2012		1,764,895											
88742	Renton	WA		06/26/2012		3,731,064											
88814	Spokane	WA		06/26/2012		1,025,473											
88841	Mooreville	NC		06/26/2012		2,513,016											
88855	Discovery Bay	CA		06/26/2012		1,771,195											
88861	Orlando	FL		06/26/2012		3,584,097											
88885	Ellensburg	WA		06/30/2011		1,738,892											
88946	Totowa	NJ		06/26/2012		1,059,175											
88979	N Little Rock	AR		06/26/2012		1,243,625											
89013	Charlotte	NC		06/26/2012		1,527,926											
89075	Maryville	TN		06/26/2012		1,246,797											
700251	New York	NY		06/01/2018		27,080,168											
5300045	Maspeth	NY		06/06/2019													
30270018	New York	NY		06/08/2018		28,922,935											
30270374	Raleigh	NC		01/07/2016		12,664,702											
77000281	Washington	DC		06/01/2018		22,845,867											
770000196	Jessup	MD		06/01/2018		25,595,630											
770000209	Miami	FL		06/01/2018		22,368,841											
770000291	Atlanta	GA		06/01/2018		44,084,068											
770000297	Santa Barbara	CA		06/01/2018		38,699,018											
770000300	Centreville	VA		06/01/2018		37,085,221											
770000301	Centreville	VA		06/01/2018		36,765,174											
770000302	Santa Barbara	CA		06/01/2018		10,090,561											
770000317	San Diego	CA		06/01/2018		33,643,997											
770000319	Newport Beach	CA		06/01/2018		17,248,620											
770000320	Irvine	CA		06/01/2018		17,250,586											
770000350	Mira Loma	CA		06/01/2018		15,742,421											
770000351	West Hartford	CT		06/01/2018		40,050,604											
770000352	Santa Clara	CA		06/01/2018		29,012,025											
770000357	San Jose	CA		06/01/2018		13,324,605											
770000367	Washington	DC		06/01/2018		38,979,915											
770000377	Dallas	TX		06/01/2018		46,941,091											
770000401	Laurel	MD		06/01/2018		28,334,716											
770000409	Laurel	MD		06/01/2018		29,072,700											
770000410	Glen Mills	PA		06/01/2018		37,225,147											
OBHM11H770	Valencia	CA		10/01/2018		6,200,000											
BGA01XA32	Placentia	CA		08/22/2013		5,988,513											
BGA0JJS35	Various	TX		06/29/2018		58,474,436											

E06



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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)					
0299999. Mortgages with partial repayments						772,085,904							40,448,694			
700251	New York	NY		06/01/2018	05/10/2019	5,876,587						5,804,514	5,968,602		164,088	164,088
30270018	New York	NY		06/08/2018	05/10/2019	6,277,242						6,228,488	6,289,833		61,345	61,345
77000281	Washington	DC		06/01/2018	05/10/2019	1,910,266						1,792,269	1,811,100		18,831	18,831
770000297	Santa Barbara	CA		06/01/2018	05/10/2019	1,495,452						1,479,656	1,504,592		24,936	24,936
770000300	Centreville	VA		06/01/2018	05/10/2019	4,644,590						4,599,951	4,651,612		51,661	51,661
770000301	Centreville	VA		06/01/2018	05/10/2019	4,619,239						4,574,017	4,627,385		53,368	53,368
770000312	Auburn	WA		06/01/2018	05/10/2019	5,285,791						5,286,021	5,379,259		93,238	93,238
770000317	San Diego	CA		06/01/2018	05/10/2019	5,678,359						5,632,722	5,749,187		116,465	116,465
770000351	West Hartford	CT		06/01/2018	05/10/2019	6,240,992						6,185,420	6,248,887		63,467	63,467
770000352	Santa Clara	CA		06/01/2018	05/10/2019	4,447,298						4,406,774	4,449,229		42,455	42,455
770000359	Chicago	IL		06/01/2018	05/10/2019	1,373,192						1,377,438	1,415,982		38,544	38,544
770000367	Washington	DC		06/01/2018	05/10/2019	4,217,627						4,188,430	4,236,505		48,075	48,075
770000377	Dallas	TX		06/01/2018	05/10/2019	5,036,751						5,007,184	5,008,557		1,373	1,373
770000396	New York	NY		06/01/2018	05/10/2019	8,866,432						8,853,645	8,725,720		(127,925)	(127,925)
770000401	Laurel	MD		06/01/2018	05/10/2019	6,157,774						6,115,071	6,194,529		79,458	79,458
770000409	Laurel	MD		06/01/2018	05/10/2019	6,264,198						6,225,182	5,937,044		(288,138)	(288,138)
770000410	Glen Mills	PA		06/01/2018	05/10/2019	7,949,458						7,905,152	7,868,575		(36,577)	(36,577)
0BHM11H7Z0	Valencia	CA		10/01/2018	05/10/2019							2,864,842	2,864,842			
0399999. Mortgages disposed						86,341,248						88,526,776	88,931,440		404,664	404,664
0599999 - Totals						1,009,126,476		(574,498)			(574,498)	238,153,219	278,406,039		267,198	267,198

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation and Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Own- ership	
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value				
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F			DE	Magnetar Financial LLC		05/26/2015		22,029,471	22,029,471	22,029,471	1,158,864							2.781	
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END			DE	GSO Energy Select Opportunities Associat		10/28/2015		2,373,733	2,373,733	2,373,733	78,198							2,525,017	0.171
BRTWBU-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU			LUX	GCO Lux GP S.à.r.l.		08/09/2019		4,436,285	4,468,300	4,468,300	32,014							5,592,283	3.420
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>									28,839,489	28,871,504	28,871,504	1,269,076						8,117,300	XXX	
638671-AK-3	NATIONWIDE MUT INS CO SUB CORP BND 144A			OH	DIRECT		07/19/2019		4,943,043	5,100,120	4,926,234	(16,809)						(23,958)	0.000	
<b>2799999. Surplus Debentures, etc - Unaffiliated</b>									4,943,043	5,100,120	4,926,234	(16,809)						(23,958)	XXX	
000000-00-0	Life Settlements						05/01/2013		39,188,878	39,188,878	39,188,878			6,847,656						
<b>4699999. Any Other Class of Assets - Unaffiliated</b>									39,188,878	39,188,878	39,188,878			6,847,656						XXX
<b>4899999. Total - Unaffiliated</b>									72,971,410	73,160,502	72,986,616	1,269,076	(16,809)	6,847,656			(23,958)	8,117,300	XXX	
<b>4999999. Total - Affiliated</b>																				XXX
<b>5099999 - Totals</b>									72,971,410	73,160,502	72,986,616	1,269,076	(16,809)	6,847,656			(23,958)	8,117,300	XXX	

E07

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
BGA0EP-C2-5	DEEPHAVEN2 RMBS 4.000% 08/04/20			RESIDENTIAL FUNDING SECURITIES	11/20/2018		84,274,832			0.000
<b>1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated</b>										
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat	10/28/2015		84,274,832	42,693		0.171
BGA03Y-53-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Magnetar Financial LLC	05/26/2015			12,521,401		2.781
BRTWBU-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU		LUX	GCO Lux GP S.à.r.l.	08/09/2019		4,436,285			3.420
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>										
638671-AK-3	NATIONWIDE MUT INS CO SUB CORP BND 144A		OH	DIRECT	07/19/2019		4,436,285	12,564,094		XXX
<b>2799999. Surplus Debentures, etc - Unaffiliated</b>										
000000-00-0	Life Settlements	Various	US		05/01/2013		4,943,043			XXX
<b>4699999. Any Other Class of Assets - Unaffiliated</b>										
<b>4899999. Total - Unaffiliated</b>										
<b>4999999. Total - Affiliated</b>										
							93,654,160	18,975,835		XXX
<b>5099999 - Totals</b>							93,654,160	18,975,835		XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE BA - PART 3**

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

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 Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances 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 Recog- nized	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						
BGA0EP-C2-5	DEEPHAVEN2 RMBS 4.000% 08/04/20			RESIDENTIAL FUNDING SECURITIES	11/20/2018	01/08/2019	182,592,374							182,592,374	182,592,374				888,353
<b>1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated</b>																			
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	12/19/2019	750,352	(638,179)				(638,179)		750,352	112,173				638,179
BGA03Y-53-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	11/26/2019	4,592,453	(2,064,262)				(2,064,262)		4,592,453	2,528,191				2,064,262
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>																			
000000-00-0	Forethought Life Insurance Company Surplus Note						365,000,000							365,000,000	365,000,000				
<b>2899999. Surplus Debentures, etc - Affiliated</b>																			
<b>4899999. Total - Unaffiliated</b>																			
<b>4999999. Total - Affiliated</b>																			
<b>5099999 - Totals</b>																			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
831641-EZ-4	SBIC 13-10B AGENCY ABS 13-10B			4	1	47,671	102.1010	45,925	44,980	46,183	(2,836)				3.644	2.230	MS	507	1,628	01/28/2015	09/10/2023	
912803-BJ-1	UNITED STATES TREASURY PRINCIPAL STRIP	@SD			1	8,094,752	88.5560	11,055,331	12,484,000	10,163,675	291,406				0.000	2.946	N/A			06/28/2016	11/15/2026	
912803-DJ-9	UNITED STATES TREASURY TREASURY STRIP (P	@			1	779,327	63.6320	1,288,548	2,025,000	845,826	36,354				0.000	4.442	N/A			02/20/2018	11/15/2039	
912803-FL-2	UNITED STATES TREASURY SENIOR GOVT BND	@			1	12,078,240	48.8500	11,724,000	24,000,000	12,088,258	10,018				0.000	2.309	N/A			12/17/2019	11/15/2049	
912810-EP-9	UNITED STATES TREASURY GOVT BND	.SD			1	3,409,923	116.8440	3,002,891	2,570,000	2,802,860	(68,778)				7.125	4.006	FA	69,165	183,113	07/20/2017	02/15/2023	
912810-QS-0	UNITED STATES TREASURY SENIOR GOVT BND				1	5,373,403	124.3750	5,099,375	4,100,000	5,234,533	(40,864)				3.750	2.144	FA	58,074	153,750	06/28/2016	08/15/2041	
912828-2S-8	UNITED STATES TREASURY SENIOR GOVT BND				1	1,295,079	100.0820	1,301,066	1,300,000	1,297,327	973				1.625	1.704	FA	7,138	21,125	08/29/2017	08/31/2022	
912828-5M-8	UNITED STATES TREASURY SENIORGOVTBND				1	619,674	110.0270	605,149	550,000	573,275	(6,198)				3.125	2.588	MN	6,053	46,875	01/03/2019	11/15/2028	
912828-IM-9	UNITED STATES TREASURY SENIORGOVTBND	.SD			1	18,297,964	100.7460	18,619,876	18,482,000	18,375,728	36,085				1.875	2.085	AO	59,026	346,538	10/26/2017	10/31/2022	
912828-IM-9	UNITED STATES TREASURY SENIORGOVTBND				1	17,821	100.7460	18,134	18,000	17,897	35				1.875	2.085	AO	57	338	10/26/2017	10/31/2022	
912828-VS-6	UNITED STATES TREASURY SENIORGOVTBND	.SD			1	201,329	102.9960	205,992	200,000	200,882	(230)				2.500	2.372	FA	1,889	5,000	01/10/2018	08/15/2023	
912828-W7-1	UNITED STATES TREASURY SENIORGOVTBND				1	6,111,564	101.8590	6,111,540	6,000,000	6,111,495	(69)				2.125	1.670	MS	32,398		12/31/2019	03/31/2024	
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND				1	44,306,135	97.4960	44,335,331	45,474,000	44,321,940	15,805				1.625	1.915	FA	279,115		11/13/2019	08/15/2029	
912828-5M-8	UNITED STATES TREASURY SENIORGOVTBND	.SD			1	950,000	110.0270	1,045,257	950,000	990,201					3.125	2.588	MN			01/03/2019	11/15/2028	
<b>0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations</b>						101,582,882	XXX	104,458,415	118,197,980	103,070,080		271,701			XXX	XXX	XXX	513,422	758,367	XXX	XXX	
36202E-S3-4	GNMA2 POOL # 004138			4	1	2,925	104.6770	2,873	2,744	2,925				5.500	2.591	MON	13	151	01/28/2015	05/20/2038		
36202F-LP-9	GNMA2 POOL # 004834			4	1	73,428	108.0160	75,363	69,770	73,338	(52)			4.500	3.309	MON	262	3,140	06/01/2018	10/20/2040		
36223E-7F-5	GNMA GNMA30YR			4	1	1,017	100.2770	1,003	1,000	1,010	(15)			10.000	7.917	MON	8	100	06/01/2018	08/15/2021		
38378U-A6-4	GNMA GNMA 13-144E			4	1	1,603,494	105.9110	1,603,494	1,514,000	1,603,623	130			3.500	2.922	MON	4,416		12/31/2019	08/20/2032		
38379F-C5-6	GNMA GNMA 15-165B			4	1	3,707,325	104.0210	3,707,325	3,564,000	3,707,594	269			3.000	2.623	MON	8,910		12/31/2019	06/20/2044		
<b>0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities</b>						5,388,189	XXX	5,390,058	5,151,514	5,388,490		344			XXX	XXX	XXX	13,609	3,391	XXX	XXX	
30292N-AG-8	FREMF 15-K44 FREMF_15-K44			4	1	4,805,825	102.7240	5,345,411	5,203,666	4,962,031	39,187				3.681	4.824	MON	15,962	194,312	06/01/2018	01/25/2048	
38379K-OF-8	GNMA GNMA 15-070			4	1	217,113	5.8210	202,260		203,064	(6,015)			1.028	1.028	MON	2,977	35,809	06/01/2018	12/16/2049		
<b>0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities</b>						5,022,938	XXX	5,547,671	5,203,666	5,165,095		33,172			XXX	XXX	XXX	18,939	230,121	XXX	XXX	
<b>0599999. Total - U.S. Government Bonds</b>						111,994,009	XXX	115,396,144	128,553,160	113,623,665	305,217					XXX	XXX	XXX	545,970	991,879	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC LOCAL BND		A		1FE	11,026,892	125.8450	10,067,600	8,000,000	9,241,463	(244,496)			8.050	4.239	JJ	311,267	644,000	06/30/2011	07/07/2024		
44881H-ET-7	HYDRO-QUEBEC HYDRO-QUEBEC		A		1FE	2,731,547	129.9650	2,742,262	2,110,000	2,592,663	(88,596)			8.910	3.737	MN	22,456	188,001	06/01/2018	11/18/2024		
268317-AC-8	ELECTRICITE DE FRANCE SA CORP BND 144A		D		1FE	1,390,990	145.4710	1,454,710	1,000,000	1,341,521	(11,366)			6.950	4.306	JJ	29,924	69,500	04/10/2015	01/26/2039		
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND		D		1FE	4,298,626	114.8080	4,362,704	3,800,000	4,251,289	(10,881)			4.875	4.094	JJ	81,819	185,250	05/08/2015	01/22/2044		
268317-AU-8	ELECTRICITE DE FRANCE SA SENIOR CORP BND		D	1	1FE	4,380,920	111.2350	4,449,400	4,000,000	4,362,259	(18,661)			4.500	3.268	MS	50,000	90,000	06/25/2019	09/21/2028		
80414L-2F-1	SAUDI ARABIAN OIL CO SENIOR CORP BND 144		D		1FE	5,201,350	109.3590	5,467,950	5,000,000	5,200,096	(1,254)			4.375	4.138	AO	45,573	109,375	07/22/2019	04/16/2049		
F40650-DI-7	ELECTRICITE DE FRANCE SA SENIOR CORP BND		D		1FE	7,216,920	104.2760	7,299,320	7,000,000	7,215,512	(1,408)			4.650	4.452	AO	63,292	162,750	07/24/2019	10/21/2046		
<b>0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations</b>						36,247,245	XXX	35,843,946	30,910,000	34,204,803	(376,662)				XXX	XXX	XXX	604,331	1,448,876	XXX	XXX	
<b>1099999. Total - All Other Government Bonds</b>						36,247,245	XXX	35,843,946	30,910,000	34,204,803	(376,662)					XXX	XXX	XXX	604,331	1,448,876	XXX	XXX
13063A-SE-0	CALIFORNIA STATE OF MUNI BND GO		1		1FE	16,551,630	150.5840	16,394,608	16,200,000	16,468,712	(10,546)			7.500	7.310	AO	303,750	1,215,000	05/07/2009	04/01/2034		
13063A-5G-5	CALIFORNIA STATE OF MUNI BND GO		1		1FE	7,252,670	160.4020	7,931,879	4,945,000	6,997,218	(67,224)			7.550	4.344	AO	93,337	373,348	06/01/2018	04/01/2039		
13063B-BU-5	CALIFORNIA STATE OF MUNITAX BND GO		1		1FE	12,867,041	153.6100	15,253,672	9,930,000	12,420,861	(72,994)			7.350	5.267	MN	121,643	729,955	04/15/2013	11/01/2039		
13063B-FR-8	CALIFORNIA STATE OF MUNI BND GO		1		1FE	9,727,212	160.1230	10,680,204	6,670,000	9,262,936	(76,418)			7.625	4.637	MS	169,529	508,588	01/17/2013	03/01/2040		
13063B-JC-7	CALIFORNIA STATE OF MUNI BND GO		1		1FE	36,184,318	165.0710	39,881,154	24,160,000	35,042,832	(325,315)			7.600	4.283	MN	306,027	1,836,160	12/29/2017	11/01/2040		
25476F-LJ-5	DISTRICT COLUMBIA MUNITAX BND GO		1		1FE	119,624	108.5890	108,589	100,000	106,894	(2,725)			5.670	2.703	JD	5,670	5,670	01/28/2015	06/01/2022		
452151-LE-1	ILLINOIS STATE OF MUNITAX BND GO				2FE	423,116	104.3590	414,400	397,091	408,813	(3,141)			4.950	4.017	JD	1,638	19,656	01/28/2015	06/01/2023		
452151-LF-8	ILLINOIS STATE OF MUNITAX BND GO	.SD			4	16,040,469	107.8030	19,528,513	18,115,000	16,727,255	103,087			5.100	6.168	JD	76,999	923,865	07/08/2013	06/01/2033		
452151-LF-8	ILLINOIS STATE OF MUNITAX BND GO				4	14,211,953	107.8030	17,302,382	16,050,000	15,043,867	91,336			5.100	6.168	JD	68,213	818,550	07/08/2013	06/01/2033		
452152-3Z-2	ILLINOIS STATE OF MUNITAX BND				2	2,105,420	108.9880	2,179,760	2,000,000	2,100,318	(5,102)			6.000	5.307	AO	30,000	57,333	05/09/2019	04/01/2034		
452152-BM-2	ILLINOIS STATE OF MUNI BND GO				1	20,833,082	117.2540	22,852,805	19,490,000	20,398,307	(75,013)			6.630	5.969	FA	538,411	1,292,187	03/01/2018	02/01/2035		
70914P-NE-8	PENNSYLVANIA COMMONWEALTH OF MUNITAX BND				2	2,738,425	101.1900	2,630,940	2,600,000	2,622,381	(17,768)			5.350	2.732	MN	23,183	139,100	04/03/2019	05/01/2030		
F705L-VIS-2	WISCONSIN STATE OF MUNITAX BND GO				2	4,181,118	101.0740	3,906,510	3,865,000	3,907,555	(126,007)			5.600	2.260	MN	36,073	216,440	10/19/2017	05/01/2030		
<b>1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations</b>						143,237,078	XXX	167,065,416	124,522,091	141,507,949	(627,830)				XXX	XXX	XXX	1,769,266	8,135,752	XXX	XXX	
<b>1799999. Total - U.S. States, Territories and Possessions Bonds</b>						143,237,078	XXX	167,065,416	124,522,091	141,507,949	(627,830)					XXX	XXX	XXX	1,769,266	8,135,752	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
167486-IM-8	CHICAGO CITY OF MUNI BND GO			1	2FE	8,749,605		124,8870	7,500,000	8,458,865					7.781	6.302	JJ	291,788	583,575	04/15/2013	01/01/2035	
167486-PG-8	CHICAGO CITY OF CHICAGO ILL			1	2FE	5,802,688		103,2400	6,250,000	5,817,498					5.432	6.003	JJ	169,750	339,500	06/01/2018	01/01/2042	
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO MUNI BND			1	1FE	3,359,114		130,8320	2,650,000	3,309,093					5.720	3.856	JD	12,632	151,580	10/19/2017	12/01/2038	
213185-BQ-3	COOK CNTY ILL MUNI BND GO			1	1FE	10,276,057		131,7350	10,769,336	10,063,798					6.360	4.152	MN	66,436	519,930	10/19/2017	11/15/2033	
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST LOS ANGEL			1	1FE	24,730,179		137,8600	20,850,000	23,816,512					6.758	5.313	JJ	704,522	1,409,043	04/15/2013	07/01/2034	
64966H-MT-4	NEW YORK N Y MUNI BND GO			1	1FE	11,154,550		100,2690	11,029,590	10,998,878					5.676	2.795	AO	156,090	312,180	04/03/2019	10/01/2034	
64966H-VY-6	NEW YORK N Y MUNITAX BND GO			1	1FE	3,964,434		135,6540	3,170,000	3,927,878					5.846	4.105	JD	15,443	185,318	06/01/2018	06/01/2040	
64966J-AP-1	NEW YORK N Y MUNITAX BND GO			1	1FE	246,626		112,9240	200,000	222,032					5.687	2.704	JD	948	11,374	01/28/2015	12/01/2023	
64966J-AQ-9	NEW YORK N Y MUNITAX BND GO			1	1FE	249,988		117,1260	200,000	226,775					5.887	2.942	JD	981	11,774	01/28/2015	12/01/2024	
64966J-AR-7	NEW YORK N Y MUNITAX BND			4	1FE	2,377,964		138,7420	1,705,000	2,378,162					6.271	3.021	JD	8,910		12/31/2019	12/01/2037	
797646-NG-7	SAN FRANCISCO CALIF CITY & CNT SAN FRANC			1	1FE	11,497,851		128,0690	10,000,000	11,047,883					6.030	4.867	JD	26,800	603,000	03/05/2018	06/15/2029	
797646-NH-5	SAN FRANCISCO CALIF CITY & CNT SAN FRANC			1	1FE	6,756,000		131,7980	5,000,000	6,191,228					6.260	3.517	JD	13,911	313,000	04/15/2013	06/15/2030	
797646-NR-3	SAN FRANCISCO CALIF CITY & CNT MUNI BND			1	1FE	2,021,602		120,5640	1,670,000	1,955,529					5.750	3.158	JD	4,268	96,025	12/29/2017	06/15/2027	
<b>1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations</b>						<b>91,186,658</b>		<b>XXX</b>	<b>98,365,328</b>	<b>78,370,000</b>	<b>88,414,131</b>	<b>(688,946)</b>			<b>XXX</b>	<b>XXX</b>	<b>XXX</b>		<b>1,472,479</b>	<b>4,536,299</b>	<b>XXX</b>	<b>XXX</b>
<b>2499999. Total - U.S. Political Subdivisions Bonds</b>						<b>91,186,658</b>		<b>XXX</b>	<b>98,365,328</b>	<b>78,370,000</b>	<b>88,414,131</b>	<b>(688,946)</b>			<b>XXX</b>	<b>XXX</b>	<b>XXX</b>		<b>1,472,479</b>	<b>4,536,299</b>	<b>XXX</b>	<b>XXX</b>
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH MUNITAX BND			1	1FE	7,751,993		102,3240	8,006,853	7,766,610					3.163	3.308	MS	72,876	247,505	06/01/2018	09/15/2025	
02765U-CR-3	AMERICAN MUN POWER-OHIO INC AMERICAN MUN			1	1FE	2,237,299		138,7980	1,775,000	2,220,170					6.053	4.326	FA	40,589	107,441	06/01/2018	02/15/2043	
02765U-DN-1	AMERICAN MUN POWER-OHIO INC AMERICAN MUN			1	1FE	9,799,413		137,9740	7,495,000	9,730,213					5.939	4.105	FA	168,159	445,128	06/01/2018	02/15/2047	
02765U-EK-6	AMERICAN MUN POWER-OHIO INC MUNI BND REV			1	1FE	4,061,121		171,2070	2,515,000	4,015,024					8.084	4.305	FA	76,807	203,313	06/01/2018	02/15/2050	
02765U-EQ-3	AMERICAN MUN POWER-OHIO INC AMERICAN MUN			1	1FE	10,174,000		133,5890	10,000,000	10,161,401					6.270	6.152	FA	236,867	627,000	07/21/2011	02/15/2050	
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC			1	1FE	1,485,019		131,1020	1,237,103	1,478,306					6.158	4.623	JD	6,348	76,182	02/20/2019	12/01/2051	
048677-AH-1	ATLANTIC MARINE CORPS COMMUNIT MUNITAX			3	3FE	3,478,672		100,8610	3,545,397	3,479,540					5.383	5.514	FA	72,098	95,424	05/30/2019	02/15/2048	
05178T-AC-5	AURORA MILITARY HOUSING LLC SENIOR MUNIT			1	1FE	654,825		142,0650	500,000	652,729					6.890	4.850	JJ	15,885	17,225	03/14/2019	01/15/2047	
072024-ND-0	BAY AREA TOLL AUTHORITY MUNI BND REV			1	1FE	2,106,435		152,7460	1,500,000	2,049,015					6.263	4.103	AO	23,486	93,945	04/15/2013	04/01/2049	
072024-NU-2	BAY AREA TOLL AUTHORITY BAY AREA TOLL AU			1	1FE	10,590,936		146,4190	7,695,000	10,458,968					6.918	4.254	AO	133,085	532,340	06/01/2018	04/01/2040	
072024-NV-0	BAY AREA TOLL AUTHORITY MUNITAX BND REV			1	1FE	59,322,513		162,3400	40,800,000	58,299,310					7.043	4.445	AO	718,386	2,873,544	10/19/2017	04/01/2050	
072024-PY-2	BAY AREA TOLL AUTHORITY MUNITAX BND REV			1	1FE	14,471,672		161,3850	9,235,000	14,252,151					6.907	3.869	AO	159,465	637,861	10/19/2017	10/01/2050	
13033L-S5-7	CALIFORNIA HEALTH FACs AUTH MUNI BND REV			2	1FE	5,654,495		103,9380	5,365,000	5,547,341					4.000	2.869	MS	71,533	214,600	12/29/2017	03/01/2043	
130911-YH-8	CALIFORNIA STATEWIDE CNTYS DE CALIFORNI			1	1FE	11,255,544		106,3590	11,486,772	11,147,166					5.896	5.067	JD	53,064	636,768	06/01/2018	06/01/2024	
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS MUNI REV			1	2FE	3,631,911		122,1240	3,245,000	3,623,896					5.572	4.838	AO	45,203	180,811	06/01/2018	10/01/2050	
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES MUNI BND			1	1FE	3,847,613		135,0920	2,945,000	3,775,293					6.899	4.121	JD	16,931	203,176	06/01/2018	12/01/2040	
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES MUNITAX B			1	1FE	12,518,776		135,0920	9,515,000	12,413,296					6.899	4.612	JD	54,703	607,284	10/30/2019	12/01/2040	
18085P-MT-8	CLARK CNTY NEV ARPT CLARK CNTY NEV ARPT			1	1FE	5,471,700		157,5860	5,000,000	5,471,700					6.820	6.820	JJ	170,500	341,000	03/05/2018	07/01/2045	
190760-HT-8	COBB-MARIETTA GA COLISEUM & EX MUNITAX B			2	1FE	10,725,166		107,3850	10,270,000	10,640,848					4.500	3.820	JJ	231,075	462,150	06/01/2018	01/01/2047	
19633S-AB-9	COLORADO BRIDGE ENTERPRISE COLORADO BRIDGE			1	1FE	1,329,111		136,5130	1,050,000	1,316,849					6.078	4.233	JD	5,318	63,819	06/01/2018	12/01/2040	
196711-LZ-6	COLORADO STATE OF MUNITAX BND REV			1	1FE	4,936,466		138,3610	3,800,000	4,864,369					6.450	4.324	MS	72,168	245,100	10/19/2017	09/15/2039	
20281P-CS-9	COMMONWEALTH FINANCING AUTH PA MUNITAX B			1	1FE	292,173		107,6170	250,000	271,662					5.653	3.517	JD	1,178	14,133	01/28/2015	06/01/2024	
231266-FD-4	UNIVERSITY OF MISSOURI MUNI BND REV			1	1FE	12,000,000		128,1810	12,000,000	12,000,000					5.960	5.960	MN	119,200	715,200	07/16/2009	11/01/2039	
232541-LS-3	DALLAS AREA RAPID TRANSIT MUNI BND REV			1	1FE	8,896,839		142,4920	6,710,000	8,773,447					5.999	3.825	JD	33,544	402,533	06/01/2018	12/01/2044	
254776-EU-5	DISTRICT OF COLUMBIA DISTRICTCOLUMBIA INC			1	1FE	1,522,578		125,8260	1,270,000	1,506,164					5.582	3.991	JD	10,455	70,891	06/01/2018	12/01/2035	
29270C-IU-0	ENERGY NORTHWEST MUNITAX BND REV			1	1FE	249,542		115,2390	200,000	225,233					5.710	2.713	JJ	5,710	11,420	01/28/2015	07/01/2024	
346845-AG-5	FORT BENNING FAMILY COMMUNITIE MUNITAX B			4	2FE	1,487,367		116,0590	1,451,090	1,487,041					6.090	5.915	JJ	40,749	44,186	01/24/2019	01/15/2051	
346845-AK-6	FORT BENNING FAMILY COMMUNITIE JRSEC COR			1	1FE	1,125,930		129,4490	967,393	1,124,204					6.090	5.050	JJ	27,166	29,457	02/21/2019	01/15/2051	
347382-AA-1	FORT GORDON HOUSING LLC FORTGORDONHSGLLC			1	2FE	1,500,196		127,8770	1,347,000	1,497,301					6.124	5.383	MN	10,540	82,490	06/01/2018	05/15/2051	
358266-CJ-1	FRESNO CNTY CALIF FRESNOCNTYCALIFPENNSION			1	1FE	11,750,128		67,3520	14,884,792	12,674,676					0.000	4.841	N/A			06/01/2018	08/15/2031	
387892-UZ-3	GRANT CNTY WASH PUB UTIL DIST MUNI BND R			1	1FE	11,567,119		131,6800	10,045,000	11,477,201					5.420	4.363	JJ	272,220	544,439	10/19/2017	01/01/2043	
438701-RG-1	HONOLULU HAWAII CITY & CNTY WIA HONOLULU			2	1FE	171,971		102,0430	150,000	152,180					5.996	3.045	JJ	4,497	8,994	01/28/2015	07/01/2030	
452001-5Y-2	ILLINOIS EDL FACs AUTH ILLINOISEDLFACSAU			1	1FE	7,428,110		103,4260	7,095,000	7,262,205					5.600	3.965	JJ	198,660	397,320	06/01/2018	07/01/2021	
45200F-DE-7	ILLINOIS ST FIN AUTH REVENUE ILLINOISSTF			1	1FE	13,221,542		117,8790	13,897,934	13,117,837					6.286	5.120	JJ	370,560	741,119	06/01/2018	07/01/2033	
452252-FH-7	ILLINOIS ST TOLL HIW AUTH MUNI BND REV																					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57583P-EU-9	MASSACHUSETTS COMMONWEALTH OF MUNITAX BN			1	1FE	177,563	108.5290	162,794	150,000	160,967			(3,535)		5.035	2.455	JD	336	7,553	01/28/2015	12/15/2022
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY MUNITAX BN			1	1FE	250,000	108.6570	271,643	250,000	250,000					4.484	4.483	JD	934	11,708	10/30/2018	12/01/2033
58259N-ZH-9	METROPOLITAN TRANSP AUTHORITY MUNI BND			1	1FE	12,487,260	156.4600	17,210,050	11,000,000	12,251,766		(30,971)			7.336	6.322	MN	103,111	806,960	02/02/2010	11/15/2039
58259Y-BY-4	METROPOLITAN TRANSP AUTHORITY MUNI BND			1	1FE	12,207,236	141.9300	14,990,000	10,475,000	11,996,305		(59,914)			6.688	5.306	MN	89,250	698,473	06/01/2018	11/15/2039
58259Y-CA-5	METROPOLITAN TRANSP AUTHORITY MUNI BND			1	1FE	6,644,641	128.6540	6,522,758	5,070,000	6,463,336		(92,158)			6.548	3.671	MN	42,420	331,994	12/29/2017	11/15/2031
58259Y-DC-0	METROPOLITAN TRANSP AUTHORITY METROPOLI			1	1FE	7,881,379	140.7230	8,295,621	5,895,000	7,795,223		(55,166)			6.687	4.326	MN	50,370	394,199	06/01/2018	11/15/2040
58259Y-DF-0	METROPOLITAN TRANSP AUTHORITY MUNI BND			1	1FE	3,639,276	142.0090	3,834,243	2,700,000	3,581,774		(36,679)			6.814	4.081	MN	23,508	183,978	06/01/2018	11/15/2040
582643-AA-8	METROPOLITAN WASH D C ARPTS AU METROPOLI			1	2FE	11,281,333	161.1320	12,060,730	7,485,000	11,070,838		(69,761)			7.462	4.394	AO	139,633	558,531	03/03/2017	10/01/2046
60242N-DG-3	MILWAUKEE WIS REDEV AUTH MILWAUKEEWISRED			1	1FE	1,718,809	65.4370	2,097,256	3,205,000	1,845,866		81,297			0.000	0.000	N/A			06/01/2018	04/01/2032
60242N-DH-1	MILWAUKEE WIS REDEV AUTH MILWAUKEEWISRED			1	1FE	1,994,362	62.8820	2,455,542	3,905,000	2,142,658		94,895			0.000	0.582	N/A			06/01/2018	04/01/2033
603827-XX-9	MINNEAPOLIS & ST PAUL MINN MET MINNEAPOL			1	1FE	8,542,400	106.5790	8,526,320	8,000,000	8,542,400					3.746	2.677	JJ	149,840		12/31/2019	01/01/2028
603827-XY-7	MINNEAPOLIS & ST PAUL MINN MET MINNEAPOL			1	1FE	5,347,500	106.7220	5,336,100	5,000,000	5,347,500					3.796	2.700	JJ	94,900		12/31/2019	01/01/2029
603923-AQ-6	MINNEAPOLIS MINN MINNEAPOLIS MINN DEV RE			2	1FE	4,169,709	101.6760	4,224,638	4,155,000	4,155,000		(14,709)			6.150	1.982	JD	21,294	127,766	10/30/2019	12/01/2025
606092-ET-7	MISSOURI JT MUN ELEC UTIL COMM MISSOURI J			4	1FE	14,635,962	137.0720	14,550,193	10,615,000	14,637,516		1,554			6.890	3.764	JJ	365,687		12/31/2019	01/01/2042
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS MUNITAX BN			1	1FE	1,286,948	94.8790	1,446,905	1,525,000	1,292,709		3,642			3.086	3.931	MS	13,857	47,062	06/01/2018	09/15/2051
60637A-CW-0	MISSOURI ST HEALTH & EDL FACS MUNITAX BN			3	1FE	5,120,050	104.0290	5,201,450	5,000,000	5,070,591		(22,988)			4.000	3.730	MN	25,556	200,000	10/19/2017	11/15/2042
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV			1	1FE	14,155,182	137.7410	17,688,699	12,842,000	14,109,376		(9,069)			6.655	5.990	AO	213,659	854,635	03/17/2014	04/01/2057
646136-6S-5	NEW JERSEY ST TRANSP TR FD AUT MUNI BND			4	2FE	10,000,000	99.1920	9,919,200	10,000,000	10,000,000					4.131	4.131	JD	14,918		12/05/2019	06/15/2042
646136-IV-9	NEW JERSEY ST TRANSP TR FD AUT MUNI BND			1	2FE	13,790,420	100.2630	13,736,031	13,700,000	13,700,000		(90,420)			6.875	3.480	JD	41,861	941,875	04/03/2019	12/15/2039
646136-XR-7	NEW JERSEY ST TRANSP TR FD AUT MUNI BND			1	2FE	2,905,669	131.9930	3,484,615	2,640,000	2,889,624		(6,013)			6.561	5.777	JD	7,698	173,210	02/16/2017	12/15/2040
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH MUNI BND REV			1	1FE	18,825,224	156.8660	20,392,580	13,000,000	18,380,611		(175,447)			7.414	4.261	JJ	481,910	963,820	12/29/2017	01/01/2040
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH MUNI BND			1	1FE	2,040,311	152.5040	2,203,683	1,445,000	2,008,939		(20,096)			7.102	4.077	JJ	51,312	102,624	06/01/2018	01/01/2041
649085-AA-5	NEW VALLEY GENERATION I I SENIOR AGENCY B			4	1FE	179,545	101.2490	178,863	176,656	178,398		(1,146)			5.572	2.564	MN	1,641	9,843	04/03/2019	05/01/2020
64908P-AA-1	NEW VALLEY GENERATION I I SENIOR AGENCY B			1	1FE	1,017,747	101.7330	953,734	937,487	952,857		(14,462)			5.131	2.066	JJ	22,181	48,102	10/01/2015	01/15/2021
64972F-K8-8	NEW YORK CITY MUN WATER FINANC MUNI BND			1	1FE	10,853,881	144.2000	15,213,522	10,550,000	10,832,304		(2,820)			5.952	5.850	JD	27,908	627,936	03/05/2018	06/15/2042
64972F-K9-6	NEW YORK CITY MUN WATER FINANC NEW YORK			1	1FE	7,751,171	101.9600	7,861,347	7,710,000	7,712,392		(5,022)			6.452	6.382	JD	22,109	497,449	02/05/2010	06/15/2041
64972H-P8-0	NEW YORK NY CITY TRANSITIONAL MUNITAX BN			1	1FE	6,887,400	138.2320	6,911,650	5,000,000	6,773,288		(53,372)			6.828	4.227	JJ	157,423	341,400	10/19/2017	07/15/2040
649902-S9-5	DORMITORY AUTHORITY OF STATE O MUNI BND			1	1FE	4,337,872	110.6570	4,260,295	3,850,000	4,180,098		(72,943)			5.000	2.823	MS	56,681	192,500	10/19/2017	03/15/2024
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND R			2	1FE	309,169	101.3460	298,971	295,000	298,571		(2,320)			4.000	3.167	JJ	5,900	11,800	01/28/2015	01/01/2030
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY MUNI BND R			1	1FE	3,100,175	156.8930	3,922,325	2,500,000	3,039,759		(10,688)			6.718	5.159	JJ	83,975	167,950	07/02/2013	01/01/2049
66516X-AC-9	NORTHERN GROUP HOUSING LLC CORP BND 144			1	1FE	790,593	136.4100	828,009	607,000	789,101		(1,493)			6.803	5.017	MN	1,835	30,971	04/04/2019	08/15/2053
67704L-AA-9	OGLETHORPE POWER CORPORATION MUNITAX BND			1	2FE	14,106,496	121.3220	15,529,216	12,800,000	14,200,702		(55,271)			5.534	4.644	QQ	354,176	708,392	06/01/2018	01/01/2035
677071-AW-2	OHANA MILITARY CMNTYS LLC HAWA SRSEC COR			1	1FE	1,085,374	119.4950	1,187,939	994,133	1,084,286		(1,088)			5.334	4.776	AO	13,257	53,027	01/09/2019	10/01/2051
677704-A6-5	OHIO UNIV MUNITAX BND REV			1	1FE	11,328,750	128.9060	12,246,070	9,500,000	11,327,119		(1,037)			5.590	4.679	JD	44,254	531,050	12/29/2017	12/01/2114
684273-GY-5	ORANGE CNTY CALIF LOC TRANSP A MUNITAX B			1	1FE	58,097	100.4850	50,243	50,000	50,207					5.813	2.386	FA	1,098	2,907	01/28/2015	02/15/2022
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES CORP BND			1	1FE	3,247,435	117.1810	3,216,618	2,745,000	3,243,185		(4,250)			5.912	4.775	JD	7,213	155,042	07/24/2019	06/15/2050
702274-AW-1	PASADENA CALIF PUB FING AUTH PASADENACAL			1	1FE	2,079,916	152.8570	2,231,712	1,460,000	2,056,896		(14,737)			7.148	4.333	MS	34,787	104,361	06/01/2018	03/01/2043
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI PENNSYLV			1	1FE	5,000,000	134.6580	6,732,900	5,000,000	5,000,000					6.105	6.105	JD	25,438	305,250	06/22/2009	12/01/2039
71781L-BG-2	PHILADELPHIA AUTH FOR INDUSTRI PHILADELP			1	1FE	18,530,655	87.4080	18,521,755	21,190,000	18,531,960		1,305			0.000	2.550	N/A			12/31/2019	04/15/2025
71783D-AD-7	PHILADELPHIA AUTH FOR INDUSTRI MUNITAX B			1	1FE	415,052	105.5300	422,120	400,000	409,176		(1,281)			3.964	3.554	AO	3,347	15,856	01/28/2015	04/15/2026
73358W-CW-2	PORT AUTH NY & NJ PORT AUTH N Y & N J FO			1	1FE	5,453,580	133.4850	5,873,340	4,400,000	5,406,115		(30,413)			5.647	4.644	MN	41,411	248,468	06/01/2018	11/01/2040
73358W-CX-0	PORT AUTH NY & NJ MUNI BND REV			4	1FE	4,418,639	133.4850	4,758,740	3,565,000	4,372,438		(29,457)			5.647	3.910	MN	33,553	201,316	06/01/2018	11/01/2040
73358W-EK-6	PORT AUTH NY & NJ MUNITAX BND REV			4	1FE	3,341,730	129.5450	3,886,350	3,000,000	3,328,473		(4,792)			4.926	4.291	AO	36,945	147,780	01/26/2017	10/01/2051
73358W-F8-2	PORT AUTH NY & NJ MUNITAX BND			4	1FE	10,498,755	117.2160	10,373,616	8,850,000	10,499,718		963			4.229	3.304	AO	79,012		12/31/2019	10/15/2057
73358W-JA-3	PORT AUTH NY & NJ MUNITAX BND REV			1	1FE	13,348,251	122.5600	14,554,000	11,875,000	13,317,816		(13,212)			4.458	3.873	AO	132,347	529,388	10/19/2017	10/01/2062
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV RANCHOUCAM			1	2FE	6,997,078	119.8910	7,679,019	6,405,000	6,945,999		(32,829)			6.282	5.282	MS	133,694	401,081	06/01/2018	09/01/2031
759136-OP-2	REGIONAL TRANSP DIST COLO REGIONAL TRANS			1	1FE	1,675,199	145.0440	1,878,320	1,295,000	1,664,917											

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880591-EJ-7	TENNESSEE VALLEY AUTHORITY TVA	SD			1	4,046,413		137,2630	4,100,000	4,049,593		407			4.625	4.693	MS	55,834	189,625	09/16/2010	09/15/2060
88059F-BT-7	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY				1	503,280		29,4350	2,250,000	516,949		13,669			0.000	3.646	N/A			04/03/2019	09/15/2060
88213A-HR-9	TEXAS A & M UNIVERSITY TEXAS&MUNIVREV	1			1FE	3,204,900		106,5330	3,000,000	3,204,847		(53)			3.381	2.557	MN	12,961		12/31/2019	05/15/2029
88213A-HS-7	TEXAS A & M UNIVERSITY TEXAS&MUNIVREV	1			1FE	5,346,000		106,5850	5,000,000	5,345,920		(80)			3.431	2.663	MN	21,920		12/31/2019	05/15/2030
88213A-HT-5	TEXAS A & M UNIVERSITY TEXAS&MUNIVREV	1			1FE	5,370,500		107,0240	5,000,000	5,370,424		(76)			3.481	2.719	MN	22,240		12/31/2019	05/15/2031
882667-AZ-1	TEXAS PRIVATE ACTIVITY SURFACE SENIOR MU	4			2FE	10,311,700		100,5240	10,000,000	10,310,195		(1,505)			3.922	3.732	JD	16,342		12/12/2019	12/31/2049
913366-DF-4	UNIVERSITY CALIF REGTS MED CTR MUNI BND	1			1FE	2,681,560		143,9810	2,000,000	2,576,796		(17,615)			6.583	4.403	MN	16,823	131,660	04/15/2013	05/15/2049
913366-EJ-5	UNIVERSITY CALIF REGTS MED CTR MUNITAX B	1			1FE	230,246		104,1550	200,000	206,990		(4,952)			5.035	2.429	MN	1,287	10,070	01/28/2015	05/15/2021
913366-EK-2	UNIVERSITY CALIF REGTS MED CTR MUNITAX B	1			1FE	235,584		107,5570	200,000	212,300		(4,969)			5.235	2.546	MN	1,338	10,470	01/28/2015	05/15/2022
913366-EL-0	UNIVERSITY CALIF REGTS MED CTR MUNITAX B	1			1FE	241,284		110,7610	200,000	217,877		(5,005)			5.435	2.646	MN	1,389	10,870	01/28/2015	05/15/2023
913366-EM-8	UNIVERSITY CALIF REGTS MED CTR MUNITAX B	1			1FE	246,148		114,0470	200,000	223,196		(4,922)			5.635	2.798	MN	1,440	11,270	01/28/2015	05/15/2024
91412G-DZ-5	UNIVERSITY OF CALIFORNIA MUNI BND REV	1			1FE	2,980,038		134,0470	2,370,000	2,960,354		(12,617)			5.946	4.320	MN	18,006	140,920	06/01/2018	05/15/2045
91412G-XE-0	UNIVERSITY OF CALIFORNIA UNIVERSITY CALI	1			1FE	3,353,063		107,2450	3,375,000	3,354,544		992			3.931	3.985	MN	16,952	132,671	06/01/2018	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA UNIVERSITY CALIF	1			1FE	3,875,490		109,9590	3,825,000	3,873,689		(1,095)			4.131	4.050	MN	20,190	158,011	06/01/2018	05/15/2045
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BL UNIVERSIT	1			1FE	8,184,094		129,1350	6,870,000	8,125,340		(37,447)			5.450	4.133	MN	62,403	374,415	06/01/2018	11/01/2040
914805-FD-3	UNIVERSITY OF PITTSBURGH UNIVERSITY PITTS	1			1FE	4,479,720		106,2690	4,200,000	4,479,666		(54)			3.477	2.820	MS	42,999		12/31/2019	09/15/2031
915217-RY-1	UNIVERSITY OF VIRGINIA MUNI BND REV TAX	1			1FE	17,335,112		146,3380	12,751,000	17,104,394		(147,776)			6.200	3.734	MS	263,521	790,562	06/01/2018	09/01/2039
91802R-AU-3	UTILITY DEBT SECURITIZATION MUNITAX BND	1			1FE	103,067		100,2800	100,000	101,074		(422)			2.554	2.103	JD	114	2,554	01/28/2015	06/15/2022
91802R-AV-1	UTILITY DEBT SECURITIZATION MUNITAX BND	1			1FE	1,051,090		100,6930	1,000,000	1,022,251		(6,123)			2.937	2.264	JD	1,305	29,370	01/28/2015	06/15/2023
92778L-BK-5	VIRGINIA COMMLTH UNIV HEALTH S MUNITAX B	1			1FE	241,315		106,4570	225,000	232,841		(1,822)			3.858	2.928	JJ	4,340	8,681	01/28/2015	01/01/2024
977123-ZE-1	WISCONSIN STATE OF MUNI BND REV	2			1FE	3,909,563		101,5790	3,625,000	3,678,933		(106,196)			5.100	2.093	JJ	92,438	184,875	10/19/2017	07/01/2024
BRT26Z-XB-8	HUNTMBORROWERLLC MUNITAX BND	2			2FE	2,000,000		100,0000	2,000,000	2,000,000					5.250	5.250	JD	3,500		11/27/2019	12/21/2048
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						760,113,923	XXX	839,430,585	663,481,407	753,571,306		(2,431,801)			XXX	XXX	XXX	9,101,081	32,490,624	XXX	XXX
3128MC-ET-8	FHLMC FGLD15YRGIANT	4			1	29,952		103,9900	28,670	29,684		(171)			5.000	2.761	MON	119	1,434	06/01/2018	04/01/2024
31298F-2A-9	FHLMC FGLD30YR	4			1	1,121		102,8220	1,120	1,119		(1)			7.000	6.155	MON	6	76	06/01/2018	01/01/2031
31298F-JL-7	FHLMC FGLD30YR	4			1	1,139		100,7100	1,089	1,138		(1)			7.000	6.742	MON	7	79	06/01/2018	01/01/2031
31337B-MY-3	FHLMC AGENCY CMO T-8 A8	4			1	461,620		111,6870	412,239	439,109		(4,243)			7.000	4.746	MON	2,405	28,857	10/01/2015	11/15/2028
31337D-6W-1	FHLMC SENIOR ABS T-10	4			1	2,151		100,2010	2,151	2,150					6.410	6.307	MON	11	126	10/01/2015	05/25/2029
3136AW-ZB-6	FNMA FNMA 17-44D	4			1	4,382,477		101,9180	4,300,000	4,382,873		396			3.500	3.269	MON	12,542		12/31/2019	04/25/2045
3136AY-BA-0	FNMA 17-93A FNMA 17-66D	4			1	5,036,065		107,1500	4,700,000	5,036,462		397			3.500	2.847	MON	13,708		12/31/2019	01/25/2038
3136AY-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM	4			1	10,966,593		100,8180	11,110,170	10,966,843		(80)			3.500	3.568	MON	32,142	385,049	04/01/2019	11/25/2057
31377U-6D-0	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS	4			1	510,313		106,7050	500,000	509,915		(311)			4.060	3.909	MON	1,748	20,582	07/17/2018	06/01/2048
3137AR-OM-6	FHLMC FHLMC 4061	4			1	4,430,695		108,8720	4,069,638	4,431,032		338			3.500	2.755	MON	11,870		12/31/2019	06/15/2042
3137BD-BB-1	FHR4384G1 FHLMC 4377	4			1	5,165,555		113,1210	4,566,410	5,165,960		405			4.000	2.835	MON	15,221		12/31/2019	12/15/2043
3137BV-P3-4	FHLMC 4657A FHLMC 4657A	4			1	3,653,553		102,3690	3,569,000	3,653,838		284			3.000	2.815	MON	284	8,923	12/31/2019	08/15/2046
31383M-OB-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	4			1	28,337		107,8270	28,543	28,146		(122)			7.500	5.346	MON	165	1,985	06/01/2018	12/01/2028
3138EO-09-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ	4			1	11,053		106,6400	11,032	11,052		(1)			3.500	3.446	MON	32	386	06/01/2018	12/01/2041
3138LN-PL-9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS	4			1	300,188		109,2870	300,000	300,156		(26)			4.040	4.047	MON	1,044	12,288	06/21/2018	08/01/2048
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR	4			1	2,024		104,3110	2,052	2,013		(7)			4.000	2.701	MON	7	79	06/01/2018	03/01/2025
31418T-XF-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR	4			1	3,823		104,5130	3,685	3,797		(16)			4.500	2.947	MON	14	166	06/01/2018	05/01/2025
31418U-2M-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD	4			1	27,114		104,5450	27,282	26,934		(114)			4.500	2.849	MON	98	1,174	06/01/2018	06/01/2025
31419A-HL-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR	4			1	25,678		105,2170	24,712	25,512		(106)			4.500	2.889	MON	93	1,112	06/01/2018	08/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						35,039,451	XXX	35,234,035	33,564,349	35,017,733		(3,379)			XXX	XXX	XXX	100,155	453,393	XXX	XXX
30287E-AE-0	FREMF 14-K041 SUB SUB CMBS 14-K041 144A	4			1FM	4,756,055		105,5690	5,000,000	4,855,812		24,612			3.832	4.615	MON	15,969	194,335	09/22/2015	11/25/2047
30287T-AQ-0	FREMF MORTGAGE TRUST FREMF 15- SUB CMBS	4			1FM	3,017,227		101,6480	3,049,430	3,015,459		(1,768)			3.720	3.704	MON	9,301	47,462	07/02/2019	10/25/2048
30288L-AQ-6	FHSTR SUBCMBS16-K53144A	4			1FM	10,975,598		103,0130	11,260,000	11,004,103		28,506			4.020	4.553	MON	37,717	376,007	02/28/2019	03/25/2049
30289H-AE-1	FREMF 2016-K55 SENIOR CMBS 16-K55 B 144A	4			1FM	4,720,295		105,3950	5,000,000	4,804,504		25,044			4.162	5.014	MON	17,343	210,877	06/08/2016	04/25/2049
30289H-AG-6	FREMF MORTGAGE TRUST FREMF 16- SUB CMBS	4			1FM	11,519,680		103,0140	11,535,000	11,518,214		(1,466)			4.162	4.289	MON	40,011	325,203	04/08/2019	04/25/2049
30292P-AE-8	FREMF 15-K45 SUB SUB CMBS 15-K45 144A	4			1FM	9,674,438		102,6070	9,800,000	9,715,451		11,496			3.590	3.863	MON	29,319	356,871	11/04/2016	04/25/2048
30292R-AJ-3	FREMF SUB CMBS 15-K46 B	4			1FM	4,645,313		103,0140	5,000,000	4,788,429		35,897			3.695	4.721	MON	15,394	187,298	09/24/2015	04/25/2



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302947-AE-6	FREMF SUB SUB CMBS 16-K60 144A			4	1FIM	2,746,875		100,8580	3,025,750	3,000,000	2,809,379		21,455		3.536	4.683	MON	8,840	107,602	01/18/2017	12/25/2049
30294D-AQ-6	FREMF SUB CMBS 6-K52 C 144A			4	1FIM	15,252,045		102,8820	16,101,022	15,650,000	15,291,267		39,222		3.924	4.480	MON	51,177	509,610	07/16/2019	01/25/2049
30295D-AG-7	FREMF 16-K57 SUB CMBS 16-K57 B 144A			4	1FIM	7,069,922		103,7190	7,778,907	7,500,000	7,179,353		38,601		3.919	4.786	MON	24,497	298,106	01/11/2017	08/25/2049
302971-AR-7	FREMF 2019-K88 SUB CMBS 9-K88-B			4	1FIM	6,608,713		107,6730	6,998,748	6,500,000	6,599,780		(8,933)		4.380	4.271	MON	23,722	217,453	03/01/2019	02/15/2052
302972-AS-3	FREMF 2019-K89 SUB CMBS 9-K89-B			4	1FIM	10,108,670		106,7240	10,672,447	10,000,000	10,099,151		(9,519)		4.286	4.252	MON	35,719	327,562	03/13/2019	02/25/2029
30298F-AJ-3	FREMF 2019-K735 SUB CMBS 9-K735			4	1FIM	6,221,412		103,9440	6,236,644	6,000,000	6,209,485		(11,927)		4.020	3.533	MON	20,100	102,558	07/17/2019	05/25/2026
31378G-K3-2	FHLMC FHMS K043			4	1	266,827		2,3490	2,205,305		173,743		(47,594)		0.537	0.537	MON	3,911	51,810	06/01/2018	12/25/2024
35708V-AS-1	FREMF SUBCMBS2017-K70			4	1FIM	5,110,760		104,3270	5,513,695	5,285,000	5,123,775		13,015		3.804	4.361	MON	16,752	170,373	02/21/2019	12/21/2049
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						120,717,200	XXX	127,984,998	123,390,000	121,372,895		227,532			XXX	XXX	XXX	406,969	4,052,210	XXX	XXX
35563C-AA-6	FEDERAL HOME LOAN MORTGAGE COR FIMHR 15-			4	1	2,031,604		114,2630	2,183,055	1,910,552	2,028,625		127		4.492	4.085	MON	1,430	88,945	09/19/2018	11/25/2055
35563C-AJ-7	FREMF ABS 5-R1-2A 144A			4	1FE	504,336		109,4970	529,167	483,269	504,377		41		4.327	3.793	MON		13,771	05/21/2019	10/25/2052
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,535,940	XXX	2,712,222	2,393,821	2,533,002		168			XXX	XXX	XXX	1,778	102,716	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						918,406,514	XXX	1,005,361,840	822,829,577	912,494,936		(2,207,480)			XXX	XXX	XXX	9,609,983	37,098,943	XXX	XXX
80A0GB-8L-2	WALGREENS CTL CORP BND			4	2FE	5,406,910		116,4260	5,731,629	4,922,963	5,399,038		(35,483)		6.650	5.351	MON	909	327,604	06/01/2018	08/01/2027
00083Y-AA-3	ACC GROUP HOUSING LLC CORP BND			1	1FE	1,594,652		131,5710	1,685,220	1,280,845	1,592,644		(2,008)		6.350	4.884	JJ	37,504	45,634	05/17/2019	07/15/2054
001055-AM-4	AFLAC INCORPORATED AFLAC INC			1	1FE	2,121,985		106,9260	2,198,520	2,000,000	2,119,342		(2,643)		3.625	2.322	MON	9,264		11/20/2019	11/15/2024
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP BND			1	2FE	1,472,085		135,1120	1,568,650	1,161,000	1,447,030		(16,068)		6.650	4.190	FA	29,167	77,207	06/01/2018	02/15/2033
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO			1	2FE	2,360,972		126,3220	2,551,704	2,020,000	2,346,704		(9,230)		5.875	4.650	MS	34,943	118,675	06/01/2018	03/15/2041
00206R-BK-7	AT&T INC CORP			1	2FE	1,368,373		107,9610	1,507,136	1,396,000	1,371,353		512		4.350	4.467	JD	2,699	60,726	06/18/2013	06/15/2045
00206R-CQ-3	AT&T INC SENIOR CORP BND			1	2FE	4,354,154		113,1740	5,002,291	4,420,000	4,355,628		1,474		4.750	4.844	MON	26,827	199,975	08/29/2019	05/15/2046
00206R-CZ-3	AT&T INC SENIOR CORP BND			1	2FE	11,870,539		102,3060	11,253,660	11,000,000	11,171,459		(192,199)		4.600	2.773	FA	191,156	506,000	03/21/2016	02/15/2021
00206R-DD-1	AT&T INC			1	2FE	339,277		107,1900	348,368	325,000	333,492		(1,607)		3.950	3.355	JJ	5,920	12,838	03/21/2016	01/15/2025
00206R-DF-6	AT&T INC SENIOR CORP BND			1	2FE	438,340		128,0840	448,294	350,000	437,425		(915)		6.000	4.168	FA	7,933		08/29/2019	08/15/2040
00206R-DG-4	AT&T INC SENIOR CORP BND			1	2FE	2,800,827		132,5780	3,314,450	2,500,000	2,777,024		(6,809)		6.375	5.484	MS	53,125	159,375	03/21/2016	03/01/2041
00206R-DJ-8	AT&T INC SENIOR CORP BND			1	2FE	19,402,982		110,4800	19,408,022	17,567,000	19,402,686		(296)		4.500	3.881	MS	245,938	7,875	12/31/2019	03/09/2048
00206R-DP-4	AT&T INC SENIOR CORP BND			2	2FE	2,954,638		106,1360	3,051,410	2,875,000	2,942,787		(11,850)		3.800	3.168	MS	36,417	54,625	03/28/2019	03/01/2024
00206R-DS-8	AT&T INC SENIOR CORP BND			2	2FE	12,866,034		124,2270	12,944,453	10,420,000	12,848,548		(17,466)		5.450	4.018	MS	189,297	283,945	08/29/2019	03/01/2047
00206R-HK-1	AT&T INC SENIOR CORP BND			1	2FE	229,780		115,3420	230,684	200,000	229,412		(368)		4.850	3.748	MS	3,233	5,173	08/29/2019	03/01/2039
00206R-JL-7	AT&T INC SENIOR CORP BND			2	2FE	3,589,259		114,2160	3,654,912	3,200,000	3,584,370		(4,888)		4.850	4.080	JJ	71,564	77,600	06/05/2019	07/15/2045
002824-AV-2	ABBOTT LABORATORIES CORP BND			1	1FE	9,656,202		138,9570	11,151,299	8,025,000	9,578,615		(49,972)		6.000	4.488	AO	120,375	481,500	06/01/2018	04/01/2039
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP BND			1	1FE	10,170,153		131,4260	13,471,165	10,250,000	10,174,210		1,326		4.900	4.950	MON	43,249	502,250	11/17/2016	11/30/2046
002824-BN-9	ABBOTT LABORATORIES SENIOR CORP BND			1	1FE	2,478,511		125,9680	3,181,952	2,526,000	2,481,294		1,015		4.750	4.878	AO	25,330	119,985	03/22/2017	04/15/2043
00287Y-AL-3	ABBVIE INC SENIOR CORP BND			1	2FE	4,060,163		102,0620	4,082,480	4,000,000	4,057,922		(2,241)		2.900	2.371	MON	17,722		11/20/2019	11/06/2022
00287Y-AM-1	ABBVIE INC SENIOR CORP BND			1	2FE	4,500,100		107,4840	5,374,200	5,000,000	4,509,066		8,966		4.400	5.135	MON	33,611	220,000	03/19/2019	11/06/2042
00287Y-AR-0	ABBVIE INC SENIOR CORP BND			1	2FE	14,957,268		112,7850	17,391,447	15,420,000	15,029,869		17,876		4.500	4.732	MON	90,593	684,450	08/29/2019	05/14/2035
00287Y-AS-8	ABBVIE INC SENIOR CORP BND			1	2FE	17,127,305		111,7470	18,722,092	16,754,000	17,127,659		(848)		4.700	4.547	MON	102,804	590,720	09/12/2019	05/14/2045
00287Y-AY-5	ABBVIE INC SENIOR CORP BND			2	2FE	509,613		103,6290	518,145	500,000	509,441		(171)		3.200	2.859	MON	2,089		11/20/2019	05/14/2026
00287Y-BD-0	ABBVIE INC CORP BND			1	2FE	472,836		115,5340	485,243	420,000	472,530		(306)		4.875	4.123	MON	2,673	10,238	08/29/2019	11/14/2048
00440E-AH-0	CHUBB INA HOLDINGS INC SENIOR CORP BND			1	1FE	1,098,593		144,9080	1,086,810	750,000	1,039,619		(12,835)		6.700	3.566	MON	6,421	50,250	01/28/2015	05/15/2036
00751Y-AC-0	ADVANCE AUTO PARTS INC. SENIOR CORP BND			2	2FE	1,604,405		107,1900	1,607,850	1,500,000	1,601,408		(2,997)		4.500	2.557	JD	5,625	33,750	11/20/2019	12/01/2023
007944-AG-6	ADVENTISTHEALTH SENIOR CORP BND			1	1FE	7,945,840		97,6180	7,809,440	8,000,000	7,945,882		42		3.630	3.668	MS	49,207		12/10/2019	03/01/2049
00817Y-AF-5	AETNA INC CORP BND			1	2FE	35,768,446		135,0740	38,528,508	28,524,000	35,341,946		(273,625)		6.625	4.546	JD	83,987	1,889,715	07/31/2018	06/15/2036
00817Y-AG-3	AETNA INC CORP BND			1	2FE	1,892,892		134,9980	1,993,920	1,477,000	1,871,142		(13,939)		6.750	4.558	JD	4,431	99,698	06/01/2018	12/15/2037
00817Y-AQ-1	AETNA INC SENIOR CORP BND			1	2FE	438,018		104,6930	439,711	420,000	436,868		(1,150)		3.500	2.573	MON	1,878	7,350	08/29/2019	11/15/2024
00817Y-AV-0	AETNA INC SENIOR CORP BND			1	2FE	15,679,422		101,6250	15,868,744	15,615,000	15,655,464		(6,058)		2.800	2.710	JD	19,432	407,260	11/20/2019	06/15/2023
00846U-AH-4	AGILENT TECHNOLOGIES INC SENIOR CORP BND			1	2FE	5,710,087		102,3310	5,710,070	5,580,000	5,709,952		(135)		3.200	2.233	AO	44,640		12/31/2019	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC SENIOR CORP BND			1	2FE	882,025		104,9440	882,024	850,000	883,816		(3,947)		3.875	3.345	JJ	15,188	32,938	01/28/2015	07/15/2023
00868P-AA-3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND			4	2FE	671,691		112,5830	676,696	601											

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
012725-AC-1	ALBEMARLE CORP SENIOR CORP BND			1	2FE	9,441,090	107.1840	9,646,560	9,000,000	9,233,778			(45,364)		4.150	3.540	JD	31,125	373,500	02/04/2015	12/01/2024
020002-30-9	ALLSTATE CORPORATION THE			3	2FE	408,709	26.6500	420,057	15,762	408,709					0.000	4.920	MON	5,024	20,097	01/28/2015	12/31/2049
021441-AF-7	ALTERA CORPORATION SENIOR CORP BND			1	1FE	1,074,295	107.7860	1,077,860	1,000,000	1,035,232			(8,433)		4.100	3.127	MN	5,239	41,000	01/28/2015	11/15/2023
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND			1	2FE	875,531	112.9920	901,676	798,000	874,018			(994)		5.375	4.708	JJ	17,991	30,369	12/31/2019	01/31/2044
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP BND			1	2FE	9,929,821	92.3190	9,208,820	9,975,000	9,932,546			853		3.875	3.900	MS	112,738	386,531	10/12/2016	09/16/2046
02209S-BB-8	ALTRIA GROUP INC SENIOR CORP BND			1	2FE	11,197,110	105.3070	11,583,770	11,000,000	11,170,015			(27,095)		3.800	3.385	FA	159,072	209,000	04/16/2019	02/14/2024
02209S-BC-6	ALTRIA GROUP INC SENIORCORPBND			1	2FE	461,076	108.7150	456,603	420,000	459,035			(2,041)		4.400	2.699	FA	7,033		08/29/2019	02/14/2026
02209S-BD-4	ALTRIA GROUP INC SENIORCORPBND			2	2FE	997,170	111.4670	1,114,670	1,000,000	997,369			199		4.800	4.836	FA	18,267	24,000	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC SENIORCORPBND			2	2FE	648,473	117.6520	764,738	650,000	648,509			37		5.800	5.820	FA	14,347	18,850	02/12/2019	02/14/2039
02209S-BF-9	ALTRIA GROUP INC SENIOR CORP BND			1	2FE	450,240	121.2470	424,365	350,000	449,638			(602)		5.950	4.226	FA	7,925		08/29/2019	02/14/2049
023135-AJ-5	AMAZON.COM INC SENIOR CORP BND			1	1FE	427,938	101.9900	428,358	420,000	427,068			(870)		2.500	1.849	MN	933	5,250	08/29/2019	11/29/2022
023135-AP-1	AMAZON.COM INC AMAZONCOMINC			2	1FE	16,556,548	126.1930	16,556,522	13,120,000	16,556,004			(544)		4.800	2.610	JD	45,483		12/31/2019	12/05/2034
023135-AQ-9	AMAZON.COM INC SENIOR CORP BND			1	1FE	1,642,575	131.0420	1,801,828	1,375,000	1,637,707			(4,868)		4.950	3.749	JD	4,916	68,063	03/28/2019	12/05/2044
023135-AZ-9	AMAZON.COM INC SENIOR CORP BND			1	1FE	438,018	103.4970	434,687	420,000	436,798			(1,220)		2.800	1.862	FA	4,214		08/29/2019	08/22/2024
023135-BC-9	AMAZON.COM INC SENIOR CORP BND 144A			1	1FE	5,191,330	105.9780	5,510,856	5,200,000	5,192,765			825		3.150	3.171	FA	58,695	163,800	06/08/2018	08/22/2027
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A			1	1FE	11,257,337	117.6850	12,945,350	11,000,000	11,252,281			(4,177)		4.050	3.912	FA	159,638	243,000	03/19/2019	08/22/2047
023135-BM-7	AMAZON.COM INC SENIOR CORP BND 144A			1	1FE	12,199,220	121.9920	12,199,200	10,000,000	12,199,143			(78)		4.250	3.229	FA	152,292		12/31/2019	08/22/2057
023135-BN-5	AMAZON.COM INC SENIOR CORP BOND			1	1FE	412,615	116.6410	408,244	350,000	409,291			(3,324)		5.200	2.024	JD	1,416	9,100	08/29/2019	12/03/2025
02315T-AB-8	ROMULUSMIREPACKAGEDLEASE-CO SECURED CORP		@		1FE	2,500,000	25.3460	2,534,600	10,000,000	2,553,417			53,417		0.000	7.382	N/A			09/10/2019	10/31/2038
02376W-AA-9	AMERICAN AIRLINES P-T TR SECURED CORP BN			4	1FE	6,609,420	106.3940	6,609,420	6,212,231	6,609,965			545		4.100	2.936	JJ	117,446		12/31/2019	07/15/2029
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH SENIOR CO			1	1FE	195,751	105.1740	192,493	192,530	194,763			(235)		3.700	3.450	AO	1,781	7,124	01/28/2015	10/01/2026
025676-AM-9	AMERICAN EQUITY INVESTMENT LIF SENIOR CO			2	2FE	301,176	106.7650	320,295	300,000	301,103			(73)		5.000	4.939	JD	667	15,000	04/04/2019	06/15/2027
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP BND			1	1FE	8,788,150	117.8240	10,015,040	8,500,000	8,757,307			(6,893)		4.050	3.850	JD	26,775	344,250	02/11/2015	12/03/2042
025816-BS-7	AMERICAN EXPRESS COMPANY SENIOR CORP BND			2	1FE	4,140,598	103.8360	4,153,440	4,000,000	4,135,772			(4,826)		3.400	2.250	FA	46,844		11/20/2019	02/27/2023
025816-CC-1	AMERICAN EXPRESS COMPANY SENIOR CORP BND			2	1FE	2,512,725	104.6110	2,615,275	2,500,000	2,510,726			(1,999)		3.400	3.288	FA	30,458	42,500	02/26/2019	02/22/2024
025880-DT-3	AMERICAN EXPRESS CREDIT SENIOR CORP BND			2	1FE	2,926,894	100.1210	2,941,555	2,938,000	2,934,084			7,190		2.375	2.710	MN	6,784	69,778	04/03/2019	05/26/2020
025880-EL-9	AMERICAN EXPRESS CREDIT CORP SENIOR CO			2	1FE	6,948,702	106.2320	7,383,124	6,950,000	6,944,151			357		3.300	3.308	MN	36,951	229,350	08/01/2018	05/03/2027
025932-BB-0	AMERICAN FINANCIAL GROUP INC			3	2FE	1,500,000	29.3000	1,758,000	60,000	1,500,000					0.000	5.125	N/A			11/21/2019	12/31/2049
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I CORP BND			1	2FE	4,132,662	133.6570	4,132,674	3,092,000	4,132,533			(129)		6.250	3.522	MN	32,208		12/31/2019	05/01/2036
026874-DC-8	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2FE	3,517,912	106.1830	4,147,508	3,906,000	3,543,412			16,216		3.875	4.746	JJ	69,793	151,358	06/01/2018	01/15/2035
026874-DE-4	AMERICAN INTERNATIONAL GROUP I AMERICAN			1	2FE	2,697,899	115.9160	3,173,780	2,738,000	2,700,516			1,592		4.700	4.826	JJ	61,126	128,686	06/01/2018	07/10/2035
03027X-AD-2	AMERICAN TOWER CORPORATION SENIOR CORP B			1	2FE	573,739	109.9870	577,432	525,000	549,266			(5,345)		5.000	3.778	FA	9,917	26,250	01/28/2015	02/15/2024
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP B			2	2FE	533,840	107.0200	535,100	500,000	533,158			(681)		4.000	2.617	JD	1,667	10,000	11/20/2019	06/01/2025
03027X-AL-4	AMERICAN TOWER CORPORATION SENIOR CORP B			1	2FE	800,996	100.3250	802,600	800,000	800,952			(44)		2.250	2.190	JJ	8,300		11/20/2019	01/15/2022
03027X-AQ-3	AMERICAN TOWER CORPORATION SENIOR CORP B			1	2FE	708,858	102.2120	710,373	695,000	708,440			(418)		3.000	2.413	JD	927	10,425	11/20/2019	06/15/2023
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS SENIOR CORP			1	1FE	1,546,288	125.5120	1,774,740	1,414,000	1,541,805			(2,927)		5.000	4.389	MS	23,567	70,700	06/01/2018	09/01/2044
03040W-AS-4	AMERICAN WATER CAPITAL CORP SENIORCORPBND			1	2FE	2,980,230	108.0920	3,242,760	3,000,000	2,982,060			1,755		3.750	3.831	MS	119,375		12/14/2018	09/01/2028
03076C-AG-1	AMERIPRISE FINANCIAL INC SENIOR CORP BND			1	1FE	265,140	106.8270	267,068	250,000	258,014			(1,535)		3.700	2.977	AO	1,953	9,250	01/28/2015	10/15/2024
030981-AL-8	AMERIGAS PARTNERS LP SRUNSEC CORP BND			1	3FE	737,813	109.7500	738,125	750,000	738,823			1,010		5.750	6.001	MN	4,911	43,125	02/25/2019	05/20/2027
031162-BE-9	AMGEN INC SENIOR CORP BND			1	2FE	2,194,060	119.1230	2,382,460	2,000,000	2,177,130			(4,835)		4.950	4.318	AO	24,750	99,000	04/11/2016	10/01/2041
031162-BZ-2	AMGEN INC SENIOR CORP BND			1	2FE	1,613,685	112.0550	1,876,921	1,675,000	1,172,122			1,122		4.400	4.632	MN	12,283	73,700	03/28/2019	05/01/2045
031162-CF-5	AMGEN INC SENIORCORPBND			1	2FE	8,983,437	117.8230	10,545,159	8,950,000	8,985,163			1,056		4.663	4.635	JD	18,548	395,189	11/20/2019	06/15/2051
031162-CO-1	AMGEN INC SENIORCORPBND			1	2FE	1,357,869	105.3920	1,370,096	1,300,000	1,357,093			(775)		3.200	2.559	MN	6,818		11/20/2019	11/02/2027
032654-AK-1	ANALOG DEVICES INC SENIOR CORP BND			1	2FE	5,011,883	122.6640	6,133,200	5,000,000	5,011,073			(218)		5.300	5.284	JD	11,778	265,000	12/08/2015	12/15/2045
035229-BP-7	ANHEUSER-BUSCH COMPANIES LLC ANHEUSER-BU			1	2FE	1,467,681	125.1010	1,583,779	1,266,000	1,440,038			(17,691)		6.750	4.661	JD	3,798	85,455	06/01/2018	12/15/2024
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND			2	2FE	14,153,435	118.6120	17,791,800	15,000,000	14,163,897			10,462		4.900	5.297	FA	306,250	367,500	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND			1	2FE	18,975,057	158.1590	19,761,967	12,495,000	18,629,125			(127,644)		8.200	4.368	JJ	472,450	715,532	12/31/2019	01/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	2FE	4,879,664	118.3730	5,504,345	4,650,000	4,863,853			(5,502)		4.950	4.615	J				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AH-6	ANTHEM INC SENIORCORPBND			1	2FE	7,733,760	113.1780	9,054,240	8,000,000	7,740,903		4,311			4.550	4.760	MS	121,333	364,000	06/07/2018	03/01/2048
037411-AM-7	APACHE CORPORATION SENIOR CORP BND			1	2FE	7,354,633	128.5660	7,330,833	5,702,000	7,316,323	(24,986)				7.375	5.392	FA	158,864	420,523	06/01/2018	08/15/2047
037411-AW-5	APACHE CORPORATION SENIOR CORP BND			1	2FE	946,835	101.8140	967,233	950,000	946,894	60				5.100	5.125	MS	16,150	12,750	10/02/2019	09/01/2040
037411-BC-8	APACHE CORPORATION SENIOR CORP BND			1	2FE	2,695,980	92.2280	2,766,840	3,000,000	2,700,080		4.100			4.250	4.967	JJ	58,792	63,750	05/17/2019	01/15/2044
037411-BE-4	APACHE CORPORATION SENIOR CORP BND			1	2FE	5,033,350	104.5990	5,229,950	5,000,000	5,032,770	(581)				4.375	4.280	AO	46,181		10/23/2019	10/15/2028
03765H-AC-5	APOLLO MANAGEMENT HOLDINGS LP SRUNSEC CO			2	1FE	4,408,515	114.3000	5,143,500	4,500,000	4,410,134		1,619			5.000	5.134	MS	68,250	187,500	05/16/2019	03/15/2048
037735-OM-7	APPALACHIAN POWER CO CORP BND			1	2FE	1,366,826	142.0520	1,420,520	1,000,000	1,367,864		543			7.000	7.208	AO	17,508	70,000	03/05/2018	04/01/2038
037735-OR-6	APPALACHIAN POWER CO SENIOR CORP BND			1	2FE	3,425,764	102.5450	3,414,749	3,330,000	3,384,278	(41,486)				4.600	2.932	MS	38,721	153,180	03/19/2019	03/30/2021
037833-AL-4	APPLE INC SENIOR CORP BND			1	1FE	5,214,260	112.1130	5,493,537	4,900,000	5,201,081	(2,892)				3.850	3.460	MN	29,870	127,050	12/31/2019	05/04/2043
037833-BX-7	APPLE INC SENIOR CORP BND			1	1FE	7,974,239	125.4750	9,159,675	7,300,000	7,951,154	(12,677)				4.650	4.242	FA	120,693	223,200	02/22/2019	02/23/2046
037833-BX-7	APPLE INC SENIOR CORP BND		SD	1	1FE	3,529,805	125.4750	4,391,625	3,500,000	3,527,647	(642)				4.650	4.242	FA	57,867	162,750	04/28/2016	02/23/2046
037833-BZ-2	APPLE INC SENIOR CORP BND			1	1FE	1,856,480	101.4280	2,028,560	2,000,000	1,896,724		13,797			2.450	3.329	FA	20,008	49,000	12/21/2016	08/04/2026
037833-CD-0	APPLE INC SENIOR CORP BND			1	1FE	3,947,307	112.7800	3,947,300	3,500,000	3,947,279	(28)				3.850	3.130	FA	55,023		12/31/2019	08/04/2046
037833-CJ-7	APPLE INC SENIOR CORP BND			1	1FE	3,869,120	106.5190	4,260,760	4,000,000	3,883,885		13,972			3.350	3.820	FA	52,856	134,000	12/07/2018	02/09/2027
037833-DF-4	APPLE INC SENIOR CORP BND			1	1FE	436,128	103.3350	434,007	420,000	435,132	(996)				2.750	1.970	JJ	5,390		08/29/2019	01/13/2025
037833-DQ-0	APPLE INC SENIOR CORP BND			1	1FE	10,054,380	96.9590	10,180,695	10,500,000	10,055,544		1,164			2.950	3.171	MS	94,646		11/15/2019	09/11/2049
038222-AJ-4	APPLIED MATERIALS INC SENIOR CORP BND			1	1FE	15,495,665	109.0250	16,353,950	15,000,000	15,478,493	(4,553)				3.900	3.248	AO	146,250	390,000	12/31/2019	10/01/2025
039483-AR-3	ARCHER DANIELS MIDLAND CO ARCHERDANIELSM			1	1FE	1,178,917	127.9900	1,279,900	1,000,000	1,155,129	(13,070)				6.625	4.565	MN	66,250	66,250	02/21/2018	05/01/2029
039483-AU-6	ARCHER DANIELS MIDLAND CO CORP BND			1	1FE	2,783,612	124.8640	3,072,903	2,461,000	2,764,996	(13,337)				5.375	4.286	MS	38,949	132,279	07/31/2018	09/15/2035
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP BN			1	1FE	2,548,859	110.5190	2,839,233	2,569,000	2,549,387		528			4.016	4.067	AO	21,494	103,171	02/22/2019	04/16/2043
039483-BM-3	ARCHER DANIELS MIDLAND CO SENIOR CORP BN			1	1FE	2,497,149	109.5350	2,765,759	2,525,000	2,498,363		535			3.750	3.812	MS	27,880	94,688	09/22/2017	09/15/2047
04010L-AR-4	ARES CAPITAL SENIORCORPBND			1	2FE	2,032,766	101.7730	2,035,460	2,000,000	2,031,053		(1,713)			3.625	2.804	JJ	32,625		11/20/2019	01/19/2022
040555-CU-6	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1FE	997,130	105.3080	1,053,080	1,000,000	997,341		58			3.750	3.766	MN	4,792	37,500	05/03/2016	05/15/2046
04621X-AD-0	ASSURANT INC SENIOR CORP BND			1	2FE	683,936	119.8310	709,400	592,000	676,039	(3,808)				6.750	5.303	FA	15,096	39,960	01/15/2019	02/15/2034
04621X-AF-5	ASSURANT INC SENIOR CORP BND			1	2FE	1,047,575	104.5870	1,045,870	1,000,000	1,020,307	(5,910)				4.000	3.327	MS	11,778	40,000	01/28/2015	03/15/2023
04621X-AJ-7	ASSURANT INC SENIORCORPBND			1	2FE	2,152,332	109.6360	2,357,174	2,150,000	2,151,908	(213)				4.900	4.885	MS	27,508	105,350	09/26/2018	03/27/2028
049560-AK-1	ATMOS ENERGY CORPORATION CORP BND			1	1FE	2,999,263	129.1790	3,304,399	2,558,000	2,980,190		(12,226)			5.500	4.297	JD	6,253	140,690	06/01/2018	06/15/2041
05253J-AM-3	AUSTRALIA AND NEW ZEALAND BANK SENIOR CO			1	1FE	2,009,515	100.5410	2,010,820	2,000,000	2,008,821	(694)				2.300	1.983	JD	3,833	23,000	11/20/2019	06/01/2021
053015-AE-3	AUTOMATIC DATA PROCESSING INC SENIOR COR			1	1FE	452,172	106.6260	447,829	420,000	450,389		(1,783)			3.375	1.969	MS	4,174	7,088	08/29/2019	09/15/2025
053611-AJ-8	AVERY DENNISON CORPORATION SRUNSEC CORP			2	1FE	510,780	113.2530	566,265	500,000	509,951	(829)				4.875	4.585	JD	1,693	24,375	01/22/2019	12/06/2028
054561-AJ-4	AXA EQUITABLE HOLDINGS INC SENIORCORPBND			1	2FE	726,636	108.6050	814,538	750,000	728,620		1,984			4.350	4.770	AO	6,434	32,625	01/23/2019	04/20/2028
05463H-AC-5	AXIS SPECIALTY FINANCE LLC JRUSUB CORP BN			2	2FE	3,000,000	101.3580	3,040,740	3,000,000	3,000,000					4.900	4.900	JJ	8,575		12/03/2019	01/15/2040
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP BND			1	2FE	12,553,357	113.8320	13,533,486	11,889,000	12,542,465		(10,893)			4.750	4.384	AO	131,770	564,728	03/22/2019	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC BAEYSTEMSHOLDI			1	2FE	4,754,329	106.1530	4,979,637	4,691,000	4,748,266		(6,062)			3.850	3.612	JD	8,027	180,604	04/16/2019	12/15/2025
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP BND			1	2FE	422,100	101.2660	425,317	420,000	422,078		(23)			4.390	4.349	FA	6,965		08/29/2019	08/15/2037
05526D-BF-1	BAT CAPITAL CORP SENIOR CORP BND			1	2FE	140,826	100.5720	140,801	140,000	140,823		(3)			4.540	4.502	FA	2,401		08/29/2019	08/15/2047
05531F-AU-7	BB&T CORP SENIOR CORP BND MTN			2	1FE	6,126,156	100.2690	6,191,611	6,175,000	6,163,120		23,498			2.625	3.020	JD	901	162,094	06/01/2018	06/29/2020
05531G-AB-7	BB&T CORP SUB CORP BND MTM			2	1FE	9,990,100	108.5170	10,851,700	10,000,000	9,990,758		658			3.875	3.887	MS	109,792	194,826	03/11/2019	03/19/2029
05565E-AP-0	BMI US CAPITAL LLC SENIOR CORP BND 144A			1	1FE	9,492,796	100.0690	9,556,590	9,550,000	9,534,928		42,133			2.150	2.756	AO	48,480	205,325	04/03/2019	04/06/2020
05580M-70-2	B. RILEY FINANCIAL INC			3	2PL	3,000,000	25.6500	3,078,000	120,000	3,000,000					0.000	3.260	MN		97,875	05/02/2019	12/31/2049
059438-AG-6	BANK ONE CORPORATION BD			1	1FE	1,086,297	125.2300	1,133,332	905,000	1,050,792		(22,751)			7.750	4.437	JJ	32,341	70,138	06/01/2018	07/15/2025
059438-AK-7	BANK ONE CORPORATION CORP BND			1	1FE	620,720	133.5100	667,550	500,000	569,113		(7,424)			8.000	5.668	AO	6,889	40,000	06/30/2011	04/29/2027
06050T-JZ-6	BANK OF AMERICA NA SUB CORP BND			1	1FE	4,105,629	136.8540	4,105,620	3,000,000	4,105,492		(137)			6.000	3.155	AO	38,000		12/31/2019	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP CORP BND MTN			1	1FE	8,069,936	142.0840	9,342,023	6,575,000	7,908,333		(35,386)			5.875	4.422	FA	154,512	386,281	04/09/2015	02/07/2042
06051G-EU-9	BANK OF AMERICA CORP SENIOR CORP BND MT			1	1FE	3,089,286	103.3880	3,101,640	3,000,000	3,086,204		(3,082)			3.300	2.312	JJ	46,750		11/20/2019	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP SENIOR CORP BND			1	1FE	2,216,300	130.4310	2,608,620	2,000,000	2,202,847		(4,727)			5.000	4.318	JJ	44,444	100,000	01/06/2017	01/21/2044
06051G-FH-7	BANK OF AMERICA CORP SUB CORP BND MTN			1	2FE	5,245,750	107.3810	5,369,050	5,000,000	5,221,556		(24,194)			4.200	3.168	FA	72,917	105,000	06/07/2019	08/26/2024
06051G-FP-9	BANK OF AMERICA CORP SUB CORP BND MTM			1	2FE	1,547,640	106.7960	1,601,940	1,50												

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-HL-6	BANK OF AMERICA CORP SENIOR CORP BND	2		1FE	1FE	3,158,555	105.2380	3,157,140	3,000,000	3,153,888	(4,667)				3.864	2.354	JJ	50,876		11/20/2019	07/23/2024
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP BND MT	2		1FE	1FE	12,386,006	120.5550	14,466,600	12,000,000	12,552,993	358				4.330	4.129	MS	152,993	216,500	12/31/2019	03/15/2050
06406G-AA-9	BANK OF NEW YORK MELLON CORP SUB CORP BN	2		1FE	1FE	4,501,200	102.5350	4,614,075	4,500,000	4,500,896	(99)				3.000	2.997	AO	22,875	135,000	10/25/2016	10/30/2028
06406R-AE-7	BANK OF NEW YORK MELLON CORP/T SENIOR CO	2		1FE	1FE	432,978	102.7010	431,344	420,000	431,700	(1,278)				2.950	1.987	JJ	5,231		08/29/2019	01/29/2023
06406Y-AA-0	BANK OF NEW YORK MELLON CORP BANKOFNEWYO	2		1FE	1FE	12,563,580	104.6970	12,563,640	12,000,000	12,563,459	(121)				3.300	2.729	FA	140,800		12/31/2019	08/23/2029
07274N-AQ-6	BAYER US FINANCE II LLC SENIORCORPBND144	1		2FE	2FE	25,015,500	114.6560	28,664,000	25,000,000	25,015,196	(288)				4.875	4.871	JD	20,313	1,218,750	06/28/2018	06/25/2048
07274N-BC-6	BAYER US FINANCE III LLC SENIOR CORP BND	1		2FE	2FE	3,142,710	115.6280	3,468,840	3,000,000	3,139,340	(3,370)				5.875	5.470	AO	37,208	176,250	03/04/2019	04/15/2038
07274N-BG-7	BAYER US FINANCE II LLC CORP BND	2		2FE	2FE	877,708	96.5540	965,540	1,000,000	881,238	2,387				3.950	4.763	AO	8,339	39,500	07/12/2018	04/15/2045
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP BND	1		2FE	2FE	2,971,452	96.5260	3,250,996	3,368,000	2,974,519	819				4.700	5.395	JJ	72,992	158,296	07/12/2018	07/15/2064
07330M-AB-3	BRANCH BANKING AND TRUST COMPA SUB CORP	2		1FE	1FE	1,690,260	106.4640	1,756,656	1,650,000	1,685,870	(4,390)				3.625	3.197	MS	17,445	29,906	03/28/2019	09/16/2025
075887-BF-5	BECTON DICKINSON AND COMPANY SENIOR CORP	2		2FE	2FE	1,059,584	106.0180	1,060,180	1,000,000	1,058,264	(1,319)				3.734	2.416	JD	1,660	18,670	11/20/2019	12/15/2024
075887-BG-3	BECTON DICKINSON AND COMPANY SENIOR CORP	1		2FE	2FE	1,956,359	117.0310	2,359,345	2,016,000	1,958,207	1,161				4.685	4.885	JD	4,198	94,450	06/01/2018	12/15/2044
075887-BH-8	BECTON DICKINSON AND COMPANY SENIORCORPB	1		2FE	2FE	2,967,351	106.4200	3,299,020	3,100,000	2,985,455	12,841				3.700	4.286	JD	7,965	114,700	08/01/2018	06/06/2027
084664-BL-4	BERKSHIRE HATHAWAY FIN CORP BND	1		1FE	1FE	4,720,005	137.2560	5,351,611	3,899,000	4,682,080	(24,379)				5.750	4.251	JJ	103,378	224,193	06/01/2018	01/15/2040
09062X-AD-5	BIOTEN INC SENIOR CORP BND	1		1FE	1FE	30,565,851	120.7750	35,447,463	29,350,000	30,529,218	(22,847)				5.200	4.919	MS	449,381	1,448,200	03/19/2019	09/15/2045
09062X-AF-0	BIOTEN INC SENIOR CORP BND	1		1FE	1FE	10,164,300	108.7840	10,878,400	10,000,000	10,100,006	(16,261)				4.050	3.844	MS	119,250	405,000	10/09/2015	09/15/2025
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	1		1FE	1FE	3,317,309	121.2680	3,686,547	3,040,000	3,292,891	(5,640)				5.000	4.439	JD	6,756	152,000	04/06/2015	06/15/2044
096630-AD-0	BOARDWALK PIPELINE PARTNERS LP SENIOR CO	1		2FE	2FE	8,877,293	108.1940	8,877,318	8,205,000	8,876,928	(365)				4.950	3.064	JD	18,051		12/31/2019	12/15/2024
097023-AE-5	BOEING CO SENIOR CORP BND	1		1FE	1FE	12,863,873	151.7900	13,222,427	8,711,000	12,478,099	(246,916)				8.750	4.069	MS	224,429	762,213	06/01/2018	09/15/2031
097023-AK-1	BOEING CO CORP BND	1		1FE	1FE	3,142,913	156.5300	3,302,783	2,110,000	3,106,125	(23,633)				7.875	4.563	AO	35,079	166,163	06/01/2018	04/15/2043
097023-AS-4	BOEING CO CORP BND	1		1FE	1FE	4,918,749	140.4980	5,135,202	3,655,000	4,850,230	(43,944)				6.625	4.059	FA	91,477	242,144	06/01/2018	02/15/2038
097023-BJ-3	BOEING CO SENIOR CORP BND	1		1FE	1FE	6,619,550	100.5200	7,036,400	7,000,000	6,675,670	56,120				2.500	3.488	MS	58,333	175,000	01/02/2019	03/01/2025
097023-BS-3	BOEING CO SENIOR CORP BND	1		1FE	1FE	943,069	97.7320	952,887	975,000	975,396	666				3.375	3.553	JD	1,463	32,906	05/16/2016	06/15/2046
097023-BZ-7	BOEING CO SENIOR CORP BND	1		1FE	1FE	1,781,583	103.2970	1,756,049	1,700,000	1,781,237	(346)				3.625	3.358	MS	20,542		10/11/2019	03/01/2048
100743-AJ-2	BOSTON GAS COMPANY CORP BND 144A	1		1FE	1FE	6,169,125	114.0480	6,067,354	5,320,000	6,067,704	(1,421)				4.487	3.451	FA	90,179		12/06/2019	02/15/2042
101137-AU-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR	1		2FE	2FE	29,977,300	121.6930	36,507,900	30,000,000	29,978,063	763				4.700	4.704	MS	470,000	728,500	03/19/2019	03/01/2049
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR COR	1		2FE	2FE	3,008,794	104.6350	3,086,733	2,950,000	3,001,497	(7,297)				3.450	2.993	MS	33,925	52,584	05/10/2019	03/01/2024
103730-AC-4	BP CAPITAL MARKETS AMERICA INC SENIOR CO	1		1FE	1FE	7,920,160	110.5320	8,842,560	8,000,000	7,927,727	7,097				3.937	4.061	MS	87,489	314,960	12/06/2018	09/21/2028
103730-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO	1		1FE	1FE	17,545,865	113.1050	18,662,325	16,500,000	17,491,039	(54,883)				4.234	3.415	MN	106,732	433,985	06/07/2019	11/06/2028
103730-AT-7	BP CAPITAL MARKETS AMERICA INC SENIOR CO	1		1FE	1FE	498,296	104.4990	501,595	480,000	497,984	(312)				3.119	2.453	MN	2,370		11/20/2019	05/04/2026
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSEFIN	1		2FE	2FE	18,955,692	99.7670	18,955,730	19,000,000	18,955,707	15				3.700	3.736	JD	17,575		12/31/2019	06/22/2027
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SENIOR CORP BN	1		2FE	2FE	5,490,950	92.6610	6,486,270	7,000,000	5,510,350	17,916				4.700	6.346	JD	8,225	329,000	04/01/2019	06/22/2047
110122-BM-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	2		1FE	1FE	256,405	105.9600	264,225	250,000	256,250	(155)				3.625	2.976	MN	1,158		11/22/2019	05/15/2024
110122-BS-6	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	2		1FE	1FE	10,128,641	129.7600	12,106,680	9,325,000	10,126,840	(1,801)				5.250	4.638	FA	184,946		11/22/2019	08/15/2043
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	2		1FE	1FE	8,427,697	128.2790	9,685,065	7,550,000	8,425,738	(1,959)				5.000	4.298	FA	142,611		11/22/2019	08/15/2045
110122-BW-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	2		1FE	1FE	9,300,245	122.5320	12,253,200	10,000,000	9,301,794	1,549				4.550	5.016	FA	165,569		11/22/2019	02/20/2048
110122-BZ-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	1		1FE	1FE	4,980,600	103.2600	5,163,000	5,000,000	4,982,909	2,309				2.900	2.980	JJ	90,625		05/07/2019	07/26/2024
110122-CB-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	1		1FE	1FE	3,967,000	107.0220	4,280,880	4,000,000	3,968,864	1,864				3.400	3.496	JJ	85,000		05/07/2019	07/26/2029
11134L-AF-6	BROADCOM CORPORATION SENIOR CORP BND 144	1		2FE	2FE	3,727,459	103.6430	3,860,702	3,725,000	3,727,226	(232)				3.625	3.609	JJ	62,264	67,516	03/28/2019	01/15/2024
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP BND 144	1		2FE	2FE	993,898	103.8760	1,038,760	1,000,000	995,029	601				3.875	3.957	JJ	17,868	38,750	02/21/2018	01/15/2027
11134L-AR-0	BROADCOM CORPORATION SENIORCORPBND	1		2FE	2FE	2,765,319	100.6290	3,049,059	3,030,000	2,795,173	22,972				3.500	4.666	JJ	48,901	96,250	08/29/2019	01/15/2028
11135F-AA-9	BROADCOM INC SENIOR CORP BND 144A	1		2FE	2FE	1,515,332	101.2140	1,518,210	1,500,000	1,514,106	(1,226)				3.125	2.379	AO	9,896		11/20/2019	04/15/2021
11135F-AE-1	BROADCOM INC SENIORCORPBND144A	2		2FE	2FE	14,889,150	106.2170	15,932,550	15,000,000	14,899,482	10,332				4.250	4.373	AO	134,583	336,458	03/29/2019	04/15/2026
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP BND	2		1FE	1FE	1,057,760	107.2580	1,057,580	1,000,000	1,056,275	(1,485)				4.000	2.540	AO	10,000		11/20/2019	04/01/2024
114259-AP-9	BROOKLYN UNION GAS COMPANY THE SENIOR CO	2		1FE	1FE	7,548,370	114.7030	7,375,403	6,430,000	7,546,862	(1,508)				4.504	3.476	MS	89,296		12/06/2019	03/10/2046
115637-AL-4	BROWN-FORMAN CORPORATION BROWN-FORMANCOR	1		1FE	1FE	2,758,404	105.8640	3,175,920	3,000,000	2,769,091	5,794				3.750	4.279	JJ	51,875	112,500	02/21/2018	01/15/2043
12189L-AP-6	BURLINGTON NORTHERN SANTA FE L SENIOR CO	1		1FE	1FE	2,480,349	127.6620	2,821,330</													

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
124857-AQ-6	CBS CORP SENIOR CORP BND			1	2FE	3,091,770		107,1500	3,000,000	3,084,584			(7,186)		4.000	3.459	JJ	55,333	60,000	06/07/2019	01/15/2026
124857-AR-4	CBS CORP SENIOR CORP BND			1	2FE	4,766,250		100,1180	5,000,000	4,781,383			15,133		2.900	3.609	JJ	66,861	72,500	06/07/2019	01/15/2027
12503M-AA-6	CBQE GLOBAL MARKETS INC SENIOR CORP BND			1	1FE	5,323,725		107,4210	5,500,000	5,342,968			18,960		3.650	4.122	JJ	94,241	200,750	12/21/2018	01/12/2027
125509-BW-8	CIGNA HOLDING CO SENIORCORPBND			2	2FE	4,117,000		94,3590	4,600,000	4,117,822			.822		3.875	4.543	AO	37,631		11/26/2019	10/15/2047
125523-AF-7	HALFMOON PARENT INC SENIOR CORP BND			2	2FE	1,126,638		104,8800	1,100,000	1,124,389			(2,250)		3.750	3.069	JJ	19,021		08/28/2019	07/15/2023
125523-AH-3	CIGNACORPORATION SENIORCORPBND144A			1	2FE	7,439,877		110,7890	8,309,175	7,442,064			2,187		4.375	4.482	AO	69,271	164,063	08/28/2019	10/15/2028
125523-AK-6	CIGNACORPORATION SENIORCORPBND144A			1	2FE	646,258		119,4500	625,000	646,179			(79)		4.900	4.683	JD	1,361	15,313	08/28/2019	12/15/2048
12572Q-AG-0	CME GROUP INC SENIOR CORP BND			1	1FE	1,043,042		103,9000	1,039,000	1,042,128			(914)		3.000	2.099	MS	8,833		11/20/2019	03/15/2025
12626P-AM-5	CRH AMERICA INC CORP BND 144A			1	2FE	5,030,450		106,8570	5,342,850	5,018,218			(3,113)		3.875	3.797	MN	23,142	193,750	10/09/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC SENIOR CORP BND 144A			1	2FE	1,464,926		116,7770	1,722,461	1,465,681			175		5.125	5.170	MN	9,029	75,594	05/20/2015	05/18/2045
126408-GH-0	CSX CORP CORP BND			1	2FE	5,473,017		130,2560	6,075,140	5,447,113			(25,904)		6.000	4.556	AO	69,960	279,840	02/21/2019	10/01/2036
126408-GS-6	CSX CORP CORP BND			1	2FE	9,135,996		135,6960	10,787,832	9,938,395			(27,032)		6.220	5.218	AO	83,789	494,490	04/15/2013	04/30/2040
126408-GU-1	CSX CORP CORP BND			1	2FE	13,601,767		126,6290	15,385,424	13,541,297			(39,132)		5.500	4.636	AO	141,075	668,250	06/01/2018	04/15/2041
126408-GY-3	CSX CORP SENIOR CORP BND			1	2FE	2,999,045		109,1450	3,137,919	2,987,946			(3,124)		4.100	3.840	MS	34,708	89,688	03/28/2019	03/15/2044
126408-HC-0	CSX CORP SENIOR CORP BND			1	2FE	6,222,300		108,1060	7,567,420	6,239,911			11,328		3.950	4.619	MN	46,083	276,500	06/12/2018	05/01/2050
126408-HF-3	CSX CORP SENIOR CORP BND			1	2FE	4,971,550		104,7540	5,237,700	4,973,344			561		3.800	3.637	MN	31,667	190,000	10/13/2016	11/01/2046
126408-HP-1	CSX CORP SENIOR CORP BND			1	2FE	9,965,500		117,2040	11,720,400	10,000,000			9,966,185		4.500	4.521	MS	132,500	246,250	02/21/2019	03/15/2049
126650-AY-6	CVS PASSTHROUGH TRUST CVSCAREMARKCORP			2	2	2,191,787		110,5870	2,265,984	2,171,572			(12,932)		5.361	4.490	MON	6,408	132,742	06/01/2018	10/10/2027
126650-BP-4	CVS PASSTHROUGH TRUST CORP BND			1	2FE	1,222,407		111,7200	1,276,705	1,142,772			(7,190)		6.036	4.657	MON	4,024	68,978	06/01/2018	12/10/2028
126650-CC-2	CVS PASSTHROUGH TRUST SENIOR CORP BND			1	2FE	446,082		105,8300	444,486	443,985			(2,097)		4.000	2.370	JD	1,213	8,400	08/29/2019	12/05/2023
126650-CD-0	CVS PASSTHROUGH TRUST SENIOR CORP BND			1	2FE	4,538,496		119,4340	4,538,492	4,538,443			(52)		5.300	4.012	JD	14,546		12/31/2019	12/05/2043
126650-CL-2	CVS PASSTHROUGH TRUST CVSHEALTHCORP			2	2FE	518,518		106,5110	521,904	490,000			(1,585)		3.875	2.753	JJ	8,492		08/29/2019	07/20/2025
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND			1	2FE	12,115,700		118,6320	11,999,627	10,115,000			11,983,562		5.125	3.956	JJ	231,837	493,281	08/29/2019	07/20/2045
126650-CV-0	CVS PASSTHROUGH TRUST SENIORCORPBND			2	2FE	365,435		104,2340	364,819	350,000			(1,465)		3.700	2.360	MS	4,029	6,475	08/29/2019	03/09/2023
126650-CW-8	CVS PASSTHROUGH TRUST SENIOR CORP BND			1	2FE	448,938		107,3660	450,937	447,245			(1,693)		4.100	2.718	MS	4,592	8,610	08/29/2019	03/25/2025
126650-CX-6	CVS PASSTHROUGH TRUST SENIORCORPBND			1	2FE	458,178		109,2440	458,825	420,000			456,806		4.300	3.053	MS	4,816	9,030	08/29/2019	03/25/2028
126650-CY-4	CVS PASSTHROUGH TRUST SENIOR CORP BND			1	2FE	470,862		113,6870	477,485	470,204			(658)		4.780	3.844	MS	5,354	10,038	08/29/2019	03/25/2038
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND			1	2FE	489,342		118,5030	497,713	420,000			488,898		5.050	4.059	MS	5,656	10,605	08/29/2019	03/25/2048
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A			1	2FE	1,055,420		127,5500	1,106,413	867,434			1,034,139		8.353	4.895	MON	4,227	72,457	06/01/2018	07/10/2031
12665U-AA-2	CVS PASSTHROUGH TRUST SECURED CORP BND 1			1	2FE	5,451,534		106,4190	5,885,632	5,530,622			5,457,555		4.704	4.943	MON	15,176	260,160	06/01/2018	01/10/2036
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES SECURED CO			4	2FE	333,055		102,2720	319,866	312,760			328,158		4.163	4.301	MON	760	13,020	09/16/2017	08/11/2036
127387-AL-2	CADENCE DESIGN SYSTEMS INC SENIOR CORP B			1	2FE	353,345		106,7870	357,736	344,607			(1,909)		4.375	3.684	AO	3,094	14,656	01/28/2015	10/15/2024
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO			1	1FE	846,765		96,9940	824,449	850,000			846,765		3.650	3.664	MS	3,103		12/02/2019	09/01/2119
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A			1	1FE	11,336,068		102,1840	11,444,608	11,200,000			11,335,672		3.701	3.610	JJ	20,726		12/06/2019	01/15/2039
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUB CORP BND			2	2FE	8,635,880		107,9490	8,635,920	8,000,000			8,635,604		4.200	2.695	AO	57,867		12/31/2019	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORPORAT SUB CORP			2	2FE	2,491,125		105,3670	2,634,175	2,500,000			816		3.750	3.793	JJ	39,844	93,750	07/25/2016	07/28/2026
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO			2	2FE	4,621,726		107,5420	4,785,619	4,450,000			4,613,630		3.800	3.274	JJ	70,928	84,550	07/03/2019	01/31/2028
14040H-CA-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO			2	2FE	6,537,830		106,0690	6,761,899	6,375,000			6,515,624		3.900	3.306	JJ	104,975	124,313	05/10/2019	01/29/2024
14149Y-BD-9	CARDINAL HEALTH INC SENIOR CORP BND			1	2FE	4,908,667		104,3520	4,573,748	4,383,000			4,871,082		4.900	4.163	MS	63,237	214,767	06/01/2018	09/15/2045
14149Y-BJ-6	CARDINAL HEALTH INC SENIORCORPBND			1	2FE	694,230		102,2890	767,168	750,000			701,280		3.410	4.443	JD	1,137	25,575	09/06/2018	06/15/2027
141781-AF-1	CARGILL INC CARGILL INC			1	1FE	2,645,901		145,0910	2,861,195	2,607,223			2,607,223		7.250	4.500	MN	23,828	142,970	06/01/2018	11/01/2036
141781-BF-0	CARGILL INC SENIOR BND CORP			1	1FE	2,786,030		122,4590	3,160,667	2,581,000			2,778,487		4.760	4.265	MN	12,968	122,856	03/28/2019	11/23/2045
141781-BK-9	CARGILL INC SENIOR CORP BND 144A			1	1FE	4,975,050		105,3890	5,269,450	5,000,000			4,976,341		3.250	3.309	MN	17,153	81,250	05/20/2019	05/23/2029
141784-AR-9	CARGILL INC CARGILLINC			1	1FE	3,128,367		123,7220	3,309,564	3,063,262			3,063,262		7.100	4.792	MN	24,268	189,925	06/01/2018	07/29/2027
14310F-AA-0	CARLYLE HOLDINGS FINANCE LLC CORP BND 14			1	2FE	13,544,730		117,6610	14,119,320	12,000,000			13,406,571		5.625	4.780	MS	170,625	590,625	05/20/2019	03/30/2043
14314C-AA-3	CARLYLE FINANCE LLC SENIOR CORP BND 144A			2	2FE	2,992,980		119,0130	3,070,390	3,000,000			2,992,955		5.650	5.666	MS	49,908	169,971	02/08/2019	09/15/2048
143658-AH-5	CARNIVAL CORP CORP BND			1	1FE	4,120,060		123,2840	4,306,310	3,493,000			4,034,031		6.650	4.346	AO	107,109	232,285	06/01/2018	01/15/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC CORP BND			1	1FE	1,017,124		124,1820	1,017,736	888,000			1,009,503		5.700	4.454	AO	12,654	50,616	07/31/2018	04/01/2035
149123-BS-9	CATERPILLAR INC CATERPILLARINC			1	1FE	8,438,367		129,7010	8,438,347	6,506,000			8,438,194		5						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-AZ-7	CHARTER COMMUNICATION OPER LLC SECURED C			2	2FE	4,434,626		125,8650	3,540,000	4,433,912				(713)	6.384	4.139	AO	42,688		12/31/2019	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS HOLDING SENIOR C			1	2FE	1,768,611		123,9730	1,460,000	1,767,933				(679)	6.484	5.005	AO	17,881		11/20/2019	10/23/2045
161175-BB-9	CHARTER COMMUNICATIONS HOLDING SECURED C			1	2FE	16,730,682		105,1170	15,970,000	16,695,237			(35,446)	4.464	2.495	JJ	312,884	75,888	12/31/2019	07/23/2022	
161175-BC-7	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2FE	7,597,450		130,9620	7,000,000	7,591,291			(4,545)	6.834	6.239	AO	90,361	478,380	06/13/2018	10/23/2055	
161175-BL-7	CHARTER COMMUNICATIONS HOLDING SENIOR CO			1	2FE	1,465,054		112,1910	1,430,000	1,465,036			(67)	5.375	5.202	MM	12,810	53,750	11/20/2019	05/01/2047	
161175-BM-5	CHARTER COMMUNICATION OPER LLC SECURED C			2	2FE	219,106		114,1040	200,000	219,030			(76)	5.375	4.585	AO	2,688		11/20/2019	04/01/2038	
161175-BN-3	CHARTER COMMUNICATION OPER LLC SECURED C			1	2FE	4,857,600		116,7920	5,000,000	4,860,702			1,869	5.750	5.955	AO	71,875	287,500	06/29/2018	04/01/2048	
161175-BO-6	CHARTER COMMUNICATION OPER LLC SECURED C			2	2FE	1,039,190		107,6230	1,000,000	1,033,877			(5,313)	4.500	3.584	FA	18,750	22,500	04/18/2019	02/01/2024	
166754-AM-3	CHEVRON PHILLIPS CHEM CO SENIOR CORP BND			2	1FE	2,232,608		100,0930	2,242,083	2,237,703			5,095	2.450	2.762	MM	9,147	54,880	04/03/2019	05/01/2020	
166754-AS-0	CHEVRON PHILLIPS CHEMICAL CO L SENIORCOR			1	1FE	1,905,225		105,8950	1,900,000	1,904,680			(468)	3.700	3.665	JD	5,858	70,300	08/22/2018	06/01/2028	
166764-AT-7	CHEVRON CORP SENIOR CORP BND			1	1FE	4,888,305		101,3210	5,000,000	4,933,947			28,993	2.411	3.044	MS	39,514	120,550	06/01/2018	03/03/2022	
172070-CO-5	DUKE ENERGY OHIO INC CINCINNATI GAS & EL			1	2FE	2,618,388		121,9810	2,390,000	2,560,337			(8,934)	5.375	4.656	JD	5,709	128,463	06/25/2012	06/15/2033	
17275R-AD-4	CISCO SYSTEMS INC CORP BND			1	1FE	4,204,416		140,1470	3,000,000	4,204,293			(123)	5.900	3.101	FA	66,867		12/31/2019	02/15/2039	
17275R-AF-9	CISCO SYSTEMS INC CORP BND			1	1FE	4,973,248		136,6280	3,640,000	4,973,126			(122)	5.500	3.045	JJ	92,314		12/31/2019	01/15/2040	
172967-AS-0	CITIGROUP INC - LT GTD CORP BND			1	1FE	9,427,106		139,4230	7,223,000	9,424,797			(1,882)	6.875	5.247	FA	187,597	496,581	06/01/2018	02/15/2098	
172967-BL-4	CITIGROUP INC - LT GTD CORP BND			1	2FE	7,547,961		134,6740	6,378,000	7,541,744			(61,706)	6.625	4.812	JD	422,543		06/01/2018	06/15/2032	
172967-DR-9	CITIGROUP INC - LT GTD CORP BND			2	2FE	8,369,739		130,2510	7,346,000	8,318,245			(36,912)	6.125	4.949	FA	157,480	449,943	07/31/2018	08/25/2036	
172967-HA-2	CITIGROUP INC - LT GTD SUB CORP BND			2	2FE	2,795,592		146,0110	2,262,000	2,778,380			(11,165)	6.675	5.017	MS	45,297	150,989	06/01/2018	09/13/2043	
172967-HS-3	CITIGROUP INC - LT GTD SUB CORP BND			2	2FE	11,522,857		127,5820	11,225,000	11,500,237			(5,598)	5.300	5.123	MM	90,891	594,925	07/15/2015	05/06/2044	
172967-KA-8	CITIGROUP INC - LT GTD CORP BND			2	2FE	15,229,620		110,1780	15,300,000	15,250,419			5,246	4.450	4.500	MS	173,995	680,850	09/23/2015	09/29/2027	
172967-KG-5	CITIGROUP INC - LT GTD CITIGROUP INC			1	1FE	2,289,083		106,6630	2,250,000	2,285,549			(3,534)	3.700	3.408	JJ	39,081	41,625	04/18/2019	01/12/2026	
172967-KR-1	CITIGROUP INC - LT GTD SUB CORP BND			2	2FE	8,642,039		119,6130	7,225,000	8,641,951			(88)	4.750	3.593	MM	40,992		12/31/2019	05/18/2046	
172967-KU-4	CITIGROUP INC - LT GTD CITIGROUP INC			2	2FE	15,877,979		109,1270	14,550,000	15,877,609			(355)	4.125	2.913	JJ	260,081		12/31/2019	07/25/2028	
172967-LC-3	CITIGROUP INC - LT GTD SENIOR CORP BND			2	1FE	3,046,658		101,6430	3,000,000	3,044,024			(2,634)	2.900	2.089	JD	5,558	43,500	11/20/2019	12/08/2021	
172967-LG-4	CITIGROUP INC - LT GTD SENIOR CORP BND			2	1FE	3,036,669		101,6020	3,000,000	3,034,935			(1,734)	2.750	2.213	AO	15,125		11/20/2019	04/25/2022	
172967-LQ-2	CITIGROUP INC - LT GTD SENIOR CORP BND			2	1FE	4,662,578		101,6650	4,600,000	4,660,156			(2,422)	2.700	2.205	AO	22,080		11/20/2019	10/27/2022	
172967-LV-1	CITIGROUP INC - LT GTD SENIOR CORP BND			2	1FE	3,563,891		101,9590	3,500,000	3,560,667			(3,224)	3.142	2.277	JJ	47,959		11/20/2019	01/24/2023	
172967-MD-0	CITIGROUP INC - LT GTD SENIOR CORP BND			1	1FE	12,247,680		125,0830	11,725,000	12,240,944			(6,716)	4.650	4.378	JJ	239,288	272,606	03/20/2019	07/23/2048	
17325F-AS-7	CITIBANK NA SENIOR CORP BND			1	1FE	447,216		105,8640	420,000	445,166			(2,050)	3.650	2.070	JJ	6,728		08/29/2019	01/23/2024	
191216-CL-2	COCA-COLA CO SENIOR CORP BND			1	1FE	3,068,619		99,3150	3,100,000	3,069,344			725	1.750	1.972	MS	17,330		11/20/2019	09/06/2024	
198280-AD-1	COLUMBIA PIPELINE GROUP INC SENIOR CORP			1	1FE	2,211,680		100,3400	2,203,000	2,205,749			(5,931)	3.300	2.925	JD	6,058	72,699	04/03/2019	06/01/2020	
198575-AV-3	OHIO POWER CO SENIOR CORP BND			1	1FE	15,621,386		127,6540	13,199,000	15,467,774			(98,734)	5.850	4.333	AO	193,035	772,142	06/01/2018	10/01/2035	
20030N-AC-5	COMCAST CORPORATION CORP BND			1	1FE	7,229,600		143,4760	5,000,000	6,867,854			(109,653)	7.050	3.949	MS	103,792	352,500	07/19/2016	03/15/2033	
20030N-AK-7	COMCAST CORPORATION CORP BND			1	1FE	2,522,236		141,8210	2,694,599	2,394,073			(21,467)	6.500	4.233	MM	15,781	123,500	04/15/2013	11/15/2035	
20030N-BE-0	COMCAST CORPORATION SENIOR CORP BND			1	1FE	8,794,422		120,2420	7,589,000	8,791,315			(3,107)	4.650	3.609	JJ	162,721	60,194	12/31/2019	07/15/2042	
20030N-BH-3	COMCAST CORPORATION SENIOR CORP BND			1	1FE	25,499,804		115,9080	22,000,000	25,499,241			(563)	4.250	2.786	JJ	431,139		12/31/2019	01/15/2033	
20030N-BT-7	COMCAST CORPORATION COMCASTCORPORATION			1	1FE	1,763,522		102,3810	2,000,000	1,780,251			9,116	3.200	4.123	JJ	29,511	64,000	02/21/2018	07/15/2036	
20030N-BU-4	COMCAST CORPORATION SENIOR CORP BND			1	1FE	991,260		101,4970	1,000,000	991,869			185	3.400	3.447	JJ	15,678	34,000	07/12/2016	07/15/2046	
20030N-BX-8	COMCAST CORPORATION SENIOR CORP BND			1	1FE	436,338		103,6510	420,000	435,116			(1,222)	3.000	2.058	FA	5,250		08/29/2019	02/01/2024	
20030N-CE-9	COMCAST CORPORATION SENIOR CORP BND			1	1FE	3,608,638		110,8940	3,250,000	3,607,328			(1,309)	3.999	3.404	MM	21,661	64,984	10/22/2019	11/01/2049	
20030N-CL-3	COMCAST CORPORATION SENIOR CORP BND			2	1FE	4,253,791		119,2270	3,620,000	4,250,948			(2,842)	4.600	3.321	AO	35,154		11/20/2019	10/15/2038	
20030N-CM-1	COMCAST CORPORATION SENIORCORPBND			1	1FE	4,526,368		123,4770	3,850,000	4,519,913			(6,455)	4.700	3.702	AO	38,201	90,475	06/28/2019	10/15/2048	
20030N-CT-6	COMCAST CORPORATION SENIORCORPBND			1	1FE	11,994,000		112,6340	12,000,000	11,994,747			579	4.150	4.156	AO	105,133	511,833	10/02/2018	10/15/2028	
20030N-CU-3	COMCAST CORPORATION SENIORCORPBND			1	1FE	5,996,580		114,3860	6,000,000	5,996,929			268	4.250	4.256	AO	53,833	262,083	10/02/2018	10/15/2030	
202795-HK-9	COMMONWEALTH EDISON COMPANY SECURED CORP			1	1FE	1,245,533		132,7490	1,000,000	1,249,120			2,004	5.900	6.492	MS	17,372	59,000	03/05/2018	03/15/2036	
20453K-AA-3	COMPASS BANK SUB CORP BND			2	2FE	3,341,891		105,0580	3,375,000	3,355,918			3,190	3.875	3.995	AO	29,426	130,781	04/07/2015	04/01/2025	
205887-CC-4	CONAGRA BRANDS INC SENIOR CORP BND			1	2FE	484,750		114,7360	500,000	485,976			1,226	4.850	5.251	MM	4,042	24,856	01/10/2019	11/01/2028	
207597-DV-4	CONNECTICUT LIGHT AND POWER CO CONNECTIC			1	1FE	4,721,418		135,3290	3,692,000	4,658,122			(40,435)	6.350	4.138	JD	19,537	234,442	06/01/2018	06/01/2036	
207597-DX-0	CONNECTICUT LIGHT AND POWER CO CONNECTIC			1	1FE	7,713,585		127,2480	6,420,000	7,639,321			(47,741)	5.750	4.188	MS	123,050	369,150	06/01/2018	03/01/2037	
208251-AE-8	CONOCOPHILLIPS HOLDING CO CORP BND			1	1FE	17,951,076		135,9930	13,200,000	17,949,831			(1,245)	6.950	2.569	AO	193,673		12/31/2019	04/15/2029	
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP BND																				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FD-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR	2			1FE	794,100	116.2000	871,500	750,000	793,256		(844)			4.450	4.068	MS	9,827	16,688	03/28/2019	03/15/2044
209111-FF-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR	2			1FE	4,909,591	121.5240	4,927,798	4,055,000	4,908,849		(742)			4.625	3.559	JD	15,629		12/06/2019	12/01/2054
209111-FK-4	CONSOLIDATED EDISON CO OF NEW SENIOR COR	2			1FE	1,375,660	112.9450	1,573,324	1,393,000	1,375,947		184			4.300	4.367	JD	4,992	59,899	06/01/2018	12/01/2056
209111-FL-2	CONSOLIDATED EDISON CO OF NEW SENIORCORP	1			1FE	759,416	108.4420	867,536	800,000	760,503		757			3.875	4.179	JD	1,378	31,000	08/02/2018	06/15/2047
21036P-AQ-1	ANTHEM INC SENIOR CORP BND	1			2FE	3,004,410	106.1920	3,185,760	3,000,000	3,004,113		(297)			3.700	3.676	JD	7,708	111,000	04/18/2019	12/06/2026
21036P-AT-5	ANTHEM INC SENIOR CORP BND	1			2FE	9,563,300	109.1270	10,912,700	10,000,000	9,575,096		7,424			4.500	4.780	MM	65,000	450,000	06/07/2018	05/09/2047
21036P-AW-8	ANTHEM INC CONSTELLATIONBRANDSINC	1			2FE	2,899,377	101.4080	3,042,240	3,000,000	2,937,285		20,612			2.650	3.426	MM	11,925	79,500	02/21/2018	11/07/2022
21036P-AY-4	ANTHEM INC SENIORCORPBND	1			2FE	4,024,950	105.8270	4,497,648	4,250,000	4,048,876		19,702			3.600	4.296	FA	57,800	153,000	01/25/2019	02/15/2028
21036P-AZ-1	ANTHEM INC SENIOR CORP BND	1			2FE	8,941,500	104.6450	10,464,500	10,000,000	8,968,528		17,180			4.100	4.770	FA	154,889	410,000	06/07/2018	02/15/2048
21688A-AJ-1	RABOBANK NEDERLAND (NY BRANCH) SENIOR CO	1			1FE	2,028,736	101.6890	2,033,780	2,000,000	2,027,259		(1,477)			2.750	2.059	JJ	26,125		11/20/2019	01/10/2022
219023-AC-2	INGREDION INC CORN PRODUCTS INTERNATIONA	1			2FE	7,594,370	127.0930	8,419,911	6,625,000	7,440,972		(27,686)			6.625	5.511	AO	92,658	438,906	07/29/2013	04/15/2037
22160K-AL-9	COSTCO WHOLESALE CORPORATION SENIOR CORP	2			1FE	435,834	103.5440	434,885	420,000	434,706		(1,128)			2.750	1.882	MM	1,380	5,775	08/29/2019	05/18/2024
224044-BR-7	COX COMMUNICATIONS INC CORP BND 144A	1			2FE	5,493,393	127.5480	5,962,869	4,675,000	5,387,473		(26,253)			6.450	5.091	JD	25,128	301,538	06/01/2018	12/01/2036
224044-BT-3	COX COMMUNICATIONS INC CORP BND 144A	1			2FE	5,872,588	133.9120	6,836,208	5,105,000	5,841,962		(22,247)			6.950	5.676	JD	29,566	354,798	07/31/2018	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC CORP BND 144A	1			2FE	6,693,907	150.3860	7,732,848	5,142,000	6,636,147		(41,521)			8.375	5.836	MS	143,548	430,643	07/31/2018	03/01/2039
224044-CK-1	COX COMMUNICATIONS INC COXCOMMUNICATIONS	1			2FE	5,552,435	111.0490	5,552,450	5,000,000	5,552,408		(27)			4.600	3.934	FA	86,889		12/31/2019	08/15/2047
224399-AR-6	CRANE CO SENIOR CORP BND	1			2FE	189,912	106.9860	187,226	175,000	181,931		(1,728)			4.450	3.307	JD	346	7,788	01/28/2015	12/15/2023
22541L-AE-3	CREDIT SUISSE USA INC CREDIT SUISSE (USA	1			1FE	16,966,075	146.8270	19,388,505	13,205,000	16,650,724		(202,244)			7.125	4.396	JJ	433,839	940,856	06/01/2018	07/15/2032
225460-AP-2	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO	1			1FE	9,407,880	106.3910	9,575,190	9,000,000	9,214,562		(41,930)			3.625	3.075	MS	101,500	326,250	02/05/2015	09/09/2024
22822V-AC-5	CROWN CASTLE INTL CORP SENIOR CORP BND	1			2FE	4,425,114	105.7150	4,440,030	4,200,000	4,422,541		(2,572)			3.700	2.764	JD	6,907	55,500	12/31/2019	06/15/2026
22822V-AH-4	CROWN CASTLE INTL CORP SENIOR CORP BND	1			2FE	5,496,150	105.8320	5,820,760	5,500,000	5,497,087		324			3.650	3.658	MS	66,917	200,750	07/25/2017	09/01/2027
22822V-AJ-0	CROWN CASTLE INTL CORP SENIOR CORP BND	1			2FE	384,724	103.1890	386,959	375,000	384,431		(292)			3.150	2.388	JJ	5,447		11/20/2019	07/15/2023
231021-AR-7	CUMMINS INC SENIOR CORP BND	1			1FE	249,489	105.7450	243,214	230,000	238,588		(2,326)			3.650	2.525	AO	2,099	8,395	11/20/2019	10/01/2023
233331-AR-8	DTE ENERGY COMPANY SENIOR CORP BND	1			2FE	432,606	104.9660	419,864	400,000	414,881		(3,800)			3.850	2.777	JD	1,283	15,400	01/28/2015	12/01/2023
233835-AQ-0	DAIMLER FINANCE NORTH AMERICA CORP BND	1			1FE	5,065,799	148.8400	5,315,076	3,571,000	4,918,720		(94,183)			8.500	4.196	JJ	137,434	303,535	06/01/2018	01/18/2031
233851-BE-3	DAIMLER FINANCE NORTH AMERICA SENIOR COR	1			1FE	3,670,903	100.8680	3,752,290	3,720,000	3,698,423		17,469			2.875	3.376	MS	32,976	106,950	06/01/2018	03/10/2021
233851-BV-5	DAIMLER FINANCE NORTH AMERICA SENIOR COR	1			1FE	8,766,518	100.1320	8,826,636	8,815,000	8,798,500		31,983			2.450	2.949	MM	25,796	215,968	04/03/2019	05/18/2020
244199-AZ-8	DEERE & CO DEERE & CO	1			1FE	5,325,901	147.2830	5,739,619	3,897,000	5,174,685		(96,678)			8.100	4.173	MM	40,334	315,657	06/01/2018	05/15/2030
244199-BF-1	DEERE & CO SENIOR CORP BND	2			1FE	2,250,726	112.5360	2,250,720	2,000,000	2,250,704		(22)			3.900	3.107	JD	4,767		12/31/2019	06/09/2042
24422E-TG-4	JOHN DEERE CAPITAL CORP SENIOR CORP BND	2			1FE	431,844	102.6220	431,012	420,000	430,738		(1,106)			2.800	1.967	MS	3,757	5,880	08/29/2019	03/08/2023
24422E-TI-9	JOHN DEERE CAPITAL CORP SENIORCORPBND	1			1FE	5,651,583	102.9270	6,227,084	6,050,000	5,700,559		38,721			2.800	3.669	MS	53,173	169,400	11/27/2018	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP SENIOR CORP BND	1			1FE	961,400	105.0210	1,050,210	1,000,000	965,047		3,647			3.050	3.555	JJ	14,826	15,250	01/03/2019	01/06/2028
25253Y-AC-0	DIAMETERCREDITFUNDINGIDCF 2019-2A	4			1FE	8,000,000	101.2600	8,100,832	8,000,000	7,999,626		(374)			4.540	4.537	JJ	40,356		10/22/2019	01/25/2038
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/ SR SECURE	1			2FE	13,598,529	108.4740	13,884,672	12,800,000	13,461,375		(137,154)			5.450	3.760	JD	31,004	697,600	04/18/2019	06/15/2023
25272K-AK-9	DELL INTERNATIONAL LLC SECURED CORP BND	1			2FE	3,652,704	115.1200	3,798,960	3,300,000	3,660,558		(22,146)			6.020	4.170	JD	8,829	99,330	07/03/2019	06/15/2026
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/ SECURED C	1			2FE	421,007	137.7940	479,523	348,000	419,491		(1,003)			8.350	6.676	JJ	13,399	29,058	06/01/2018	07/15/2046
254010-AB-7	DIGNITY HEALTH UNSECURED CORP BND	1			2FE	3,946,040	103.9910	4,159,640	4,000,000	3,953,289		1,141			4.500	4.583	MM	30,000	180,000	10/11/2012	11/01/2042
254010-AE-1	DIGNITY HEALTH SENIOR CORP BND	1			2FE	7,381,883	115.1850	7,993,839	6,940,000	7,380,513		(1,371)			5.267	4.912	MM	60,922	288,105	07/25/2019	11/01/2064
25466A-AB-7	DISCOVER BANK CORP BND	1			2FE	761,309	101.3420	741,823	732,000	740,263		(21,046)			7.000	3.033	AO	10,817	51,240	04/03/2019	04/15/2020
25466A-AD-3	DISCOVER BANK SENIOR CORP BND	2			2FE	498,494	106.3120	494,351	465,000	480,275		(3,937)			4.200	3.227	FA	7,758	19,530	01/28/2015	08/08/2023
25466A-AE-1	DISCOVER BANK SENIOR CORP BND	2			2FE	428,318	108.0240	432,096	400,000	417,116		(2,434)			4.250	3.477	MS	5,100	17,000	01/28/2015	03/13/2026
25466A-AJ-0	DISCOVER BANK SENIOR CORP BND	2			2FE	9,989,100	103.8670	10,386,700	10,000,000	9,992,424		1,010			3.450	3.463	JJ	147,583	345,000	07/21/2016	07/27/2026
25466A-AK-7	DISCOVER BANK SENIOR CORP BND	2			2FE	1,027,529	103.1320	1,031,320	1,000,000	1,026,574		(955)			3.350	2.430	FA	13,493		11/20/2019	02/06/2023
25466A-AP-6	DISCOVER BANK SENIORCORPBND	2			2FE	998,500	112.7290	1,127,290	1,000,000	998,658		122			4.650	4.669	MS	13,500	46,500	09/10/2018	09/13/2028
254687-EB-8	WALT DISNEY CO SENIOR CORP BND	1			1FE	3,428,673	142.1340	3,984,016	2,803,000	3,426,139		(2,534)			6.400	4.440	JD	7,973	89,696	11/26/2019	12/15/2035
254687-EH-5	WALT DISNEY CO SENIOR CORP BND	1			1FE	12,353,334	148.6530	13,378,770	9,000,000	12,349,857		(3,476)			6.650	3.743	MM	76,475		12/31/2019	11/15/2037
254687-EX-0	WALT DISNEY CO SENIOR CORP BND	2			1FE	4,902,680	130.5700	5,614,510	4,300,000	4,901,389		(1,291)			4.950	4.060	AO	44,935		11/26/2019	10/15/2045
254687-FB-7	WALT DISNEY CO SENIOR CORP BND	2																			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256746-AF-5	DOLLAR TREE INC SENIOR CORP BND	1		2FE	717,044	104,2050		719,015	690,000	716,169			(875)		3.700	2.488	MN	3,262		11/20/2019	05/15/2023
256746-AG-3	DOLLAR TREE INC SENIORCORPND	1		2FE	4,001,729	106,9890		4,199,318	3,925,000	3,993,964			(7,765)		4.000	3.623	MN	20,061	157,000	05/10/2019	05/15/2025
25746U-AV-1	DOMINION ENERGY INC SENIOR CORP BND	1		2FE	5,552,760	127,2540		6,029,295	4,738,000	5,461,450			(31,816)		5.950	4.560	JD	12,529	281,911	07/31/2018	06/15/2035
25746U-DB-2	DOMINION ENERGY INC JRSUB CORP BND	1		2FE	510,740	103,0170		515,085	500,000	500,000			(238)		3.071	2.586	FA	5,801		11/20/2019	08/15/2024
260543-CE-1	DOW CHEMICAL COMPANY THE SENIOR CORP BND	1		2FE	6,922,875	116,5740		7,606,454	6,525,000	6,908,567			(9,930)		5.250	4.810	MN	43,772	342,563	06/29/2018	11/15/2041
260543-CG-6	DOW CHEMICAL COMPANY THE SENIOR CORP BND	1		2FE	11,180,028	106,8170		12,075,662	11,305,000	11,193,457			8,482		4.375	4.436	MN	63,198	338,450	12/31/2019	11/15/2042
260543-CL-5	DOW CHEMICAL COMPANY THE SENIOR CORP BND	1		2FE	12,662,268	110,4280		14,120,428	12,787,000	12,666,954			2,527		4.625	4.689	AO	147,850	591,399	06/12/2018	10/01/2044
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND	2		2FE	2,646,519	115,6830		2,834,234	2,450,000	2,646,179			(340)		4.800	4.312	MN	15,027		11/25/2019	05/15/2049
260543-CX-9	DOW CHEMICAL COMPANY THE SENIOR CORP BND	2		2FE	8,940,997	105,2380		9,318,825	8,855,000	8,939,768			(1,229)		3.625	3.451	MN	41,016		11/25/2019	05/15/2026
26078J-AD-2	DUPONT DE NEMOURS INC SENIOR CORP BND	1		2FE	12,613,665	113,5440		13,625,280	12,000,000	12,582,660			(30,839)		4.725	4.036	MN	72,450	436,931	06/26/2019	11/15/2028
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND	1		2FE	13,235,190	123,3880		14,806,560	12,000,000	13,219,903			(15,287)		5.419	4.761	MN	83,091	626,798	03/22/2019	11/15/2048
26138E-AT-6	KEURIG DR PEPPER INC SENIORCORPND	1		2FE	358,432	110,8230		443,292	400,000	359,320			755		4.500	5.221	MN	2,300	18,000	10/17/2018	11/15/2045
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP BND	1		2FE	6,345,432	103,4450		6,517,035	6,300,000	6,342,519			(958)		3.750	3.709	MS	78,750	236,250	08/23/2016	09/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B	1		1FE	10,706,742	135,1870		11,407,079	8,438,000	10,582,318			(79,770)		6.000	4.008	JJ	233,451	506,280	06/01/2018	01/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORP BND	1		1FE	2,472,743	129,5250		2,732,978	2,110,000	2,455,819			(10,896)		5.300	4.096	FA	42,247	111,830	06/01/2018	02/15/2040
26442R-AD-3	DUKE ENERGY PROGRESS LLC SECURED CORP BN	1		1FE	3,508,697	113,0570		3,952,473	3,496,000	3,508,249			(287)		4.150	4.127	JD	12,090	145,084	06/01/2018	12/01/2044
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP BND 144	1		2FE	2,046,721	135,0100		2,291,120	1,697,000	2,022,765			(15,333)		6.700	4.835	JD	9,475	113,699	06/01/2018	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP BND 144	1		2FE	1,899,020	141,4620		2,161,539	1,528,000	1,881,777			(12,094)		7.000	5.017	AO	22,580	106,960	07/31/2018	10/15/2037
26884L-AF-6	EOT CORP SRUNSEC CORP BND	1		2FE	1,016,612	93,0400		1,069,960	1,150,000	1,028,594			11,982		3.900	5.598	AO	11,213	44,850	01/09/2019	10/01/2027
26884T-AE-2	ERAC USA FINANCE LLC SENIOR CORP BND 144	1		2FE	2,760,005	126,8970		2,760,010	2,175,000	2,759,961			(44)		5.625	3.817	MS	36,023		12/31/2019	03/15/2042
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND	1		2FE	18,856,473	107,6330		20,507,315	19,053,000	18,860,509			3,672		4.650	4.719	AO	187,037	762,740	04/23/2019	10/15/2044
277432-AR-1	EASTMAN CHEMICAL COMPANY SENIOR CORP BND	1		2FE	3,645,845	105,4980		3,707,200	3,514,000	3,633,283			(12,563)		3.800	3.056	MS	39,318	66,766	06/03/2019	03/15/2025
278058-AO-5	EATON CORPORATION SENIOR CORP BND	1		2FE	2,561,842	115,7760		2,315,520	2,000,000	2,317,802			(52,805)		6.500	3.274	JD	10,833	130,000	01/28/2015	06/01/2025
278062-AE-4	EATON CORPORATION SENIOR CORP BND	1		2FE	9,477,218	111,9020		9,531,812	8,518,000	9,395,448			(24,788)		4.150	3.492	MN	57,934	353,497	07/14/2016	11/02/2042
278642-AL-7	EBAY INC SENIOR CORP BND	1		2FE	5,048,410	104,6340		5,205,542	4,975,000	5,025,403			(9,125)		3.450	3.198	FA	71,516	120,319	05/10/2019	08/01/2024
278865-AI-0	ECOLAB INC SENIOR CORP BND	1		1FE	273,760	103,6740		285,104	275,000	273,840			25		3.700	3.725	MN	1,696	10,175	10/13/2016	11/01/2046
278865-BD-1	ECOLAB INC SENIOR CORP BND	1		1FE	4,765,550	105,7140		5,285,700	5,000,000	4,789,029			22,429		3.250	3.874	JD	13,542	162,500	12/12/2018	12/01/2027
283677-AY-8	EL PASO ELECTRIC COMPANY SENIOR CORP BND	1		2FE	2,955,246	100,5690		2,951,700	2,935,000	2,943,007			(2,745)		3.300	3.195	JD	4,305	96,855	04/01/2015	12/15/2022
28368E-AE-6	KINDER MORGAN INC BD	1		2FE	3,184,633	137,8490		3,578,560	2,596,000	3,136,192			(31,216)		7.750	5.379	JJ	92,771	201,190	06/01/2018	01/15/2032
283695-AZ-7	EL PASO NATURAL GAS COMPANY DEB	1		2FE	4,147,397	112,3850		4,031,250	3,587,000	3,912,285			(150,328)		8.625	3.951	JJ	142,658	309,379	06/01/2018	01/15/2022
283695-BK-9	EL PASO NATURAL GAS COMPANY SENIOR CORP	1		2FE	2,690,001	139,7820		2,949,400	2,110,000	2,644,606			(29,171)		8.375	5.533	JD	7,854	176,713	06/01/2018	06/15/2032
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS KINDER MOR	1		2FE	6,062,055	137,8320		6,891,600	5,000,000	5,959,602			(22,944)		7.500	5.890	MN	47,917	375,000	12/09/2014	11/15/2040
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP SENIOR CORP	1		2FE	2,725,740	91,7930		2,753,790	3,000,000	2,728,896			3,156		5.000	5.690	MN	19,167	75,000	05/17/2019	05/15/2044
29273R-AF-6	ENERGY TRANSFER OPERATING LP CORP BND	1		2FE	937,398	118,8810		951,048	800,000	913,585			(4,102)		6.625	5.334	AO	11,189	53,000	04/15/2013	10/15/2036
29273R-AJ-8	ENERGY TRANSFER OPERATING LP CORP BND	1		2FE	2,563,274	128,8100		2,576,200	2,000,000	2,478,311			(14,720)		7.500	5.434	JJ	75,000	150,000	04/15/2013	07/01/2038
29273R-AS-8	ENERGY TRANSFER OPERATING LP SENIOR CORP	2		2FE	11,267,850	102,4350		11,267,850	11,000,000	11,267,639			(211)		3.600	2.699	FA	165,000		12/31/2019	02/01/2023
29273R-AZ-2	ENERGY TRANSFER OPERATING LP SENIOR CORP	1		2FE	560,050	111,7030		631,122	565,000	560,244			89		5.950	6.017	AO	8,404	33,618	06/01/2018	10/01/2043
29278N-AC-7	ENERGY TRANSFER OPERATING LP SENIOR CORP	2		2FE	498,745	105,0100		498,798	475,000	498,060			(684)		4.200	2.782	MS	5,874		11/20/2019	09/15/2023
29278N-AG-8	ENERGY TRANSFER OPERATING LP SENIOR CORP	2		2FE	2,000,772	112,3710		2,022,678	1,800,000	1,993,072			(7,700)		5.250	3.835	AO	19,950	47,250	07/19/2019	04/15/2029
29278N-AM-5	ENERGY TRANSFER OPERATING LP SENIOR CORP	1		2FE	13,643,625	110,7140		13,839,250	12,500,000	13,471,745			(171,880)		5.875	3.658	JJ	338,628	367,188	04/04/2019	01/15/2024
29364N-AS-7	ENTERGY MISSISSIPPI INC SECURED CORP BND	1		1FE	544,422	105,4280		527,410	500,000	521,933			(4,811)		3.750	2.652	JJ	9,375	18,750	01/28/2015	07/01/2024
29364I-AK-4	ENTERGY LOUISIANA LLC SECURED CORP BND	1		1FE	515,300	114,5360		515,412	450,000	513,874			(1,426)		5.400	2.281	MN	4,050		11/20/2019	11/01/2024
29364I-BA-5	ENTERGY LOUISIANA LLC SECURED CORP BND	1		1FE	3,870,253	113,1650		3,870,243	3,420,000	3,870,179			(74)		4.000	2.782	MS	40,280		12/31/2019	03/15/2033
29366M-AA-6	ENTERGY ARKANSAS LLC SECURED CORP BND	1		1FE	11,182,293	116,4000		13,093,836	11,249,000	11,183,349			1,055		4.200	4.235	AO	118,115	251,978	03/13/2019	04/01/2049
293791-AF-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE	1		2FE	9,017,688	136,3690		10,807,243	7,925,000	8,745,442			(45,371)		6.875	5.694	MS	181,615	544,844	04/15/2013	03/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE	1		2FE	3,656,248	120,5930		4,018,159	3,332,000	3,631,336			(13,063)		5.750	4.903	MS	63,863	191,590	03/01/2018	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING ENTERPRISE	1		2FE	1,787,801	145,0830		1,886,979	1,300,000	1,716,869			(13,876)		7.550	4.879	AO	20,721	98,150	12/09/2014	04/



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30212P-AM-7	EXPEDIA INC SENIOR CORP BND			2	2FE	225,593		110,3240	225,061	204,000	225,222		(371)		5.000	3.049	FA	3,853		11/20/2019	02/15/2026
30250B-AQ-9	FMR LLC CORP BND 144A			1	1FE	2,629,579		139,6480	2,629,572	1,883,000	2,629,388		(192)		7.570	2.774	JD	6,335		12/31/2019	06/15/2029
30251B-AD-0	FMR LLC SENIOR CORP BND 144A			1	1FE	422,241		122,6250	447,581	365,000	410,173		(2,633)		4.950	3.745	FA	7,528		01/28/2015	02/01/2033
30958B-AE-1	FARMERS EXCHANGE CAPITAL FARMERSEXCHANGE				2FE	2,806,156		136,7170	3,092,539	2,262,000	2,794,316		(7,537)		7.200	5.547	MN	27,144	162,868	06/01/2018	07/15/2048
313309-AP-1	FEDERAL EXPRESS CORP FEDERAL EXPRESS COR				2FE	3,939,960		142,1280	4,283,840	3,000,000	3,939,883		(77)		7.600	5.770	JJ	114,000	114,000	03/27/2019	07/01/2097
31428X-AW-6	FEDEX CORP SENIOR CORP BND			1	2FE	7,614,970		109,7580	7,403,177	6,745,000	7,614,021		(949)		5.100	4.240	JJ	158,620		12/10/2019	01/15/2044
31428X-AY-2	FEDEX CORP SENIOR CORP BND			1	2FE	273,489		107,0150	267,538	250,000	261,316		(2,611)		4.000	2.807	JJ	4,611	10,000	01/28/2015	01/15/2024
31428X-BG-0	FEDEX CORP SENIOR CORP BND			1	2FE	10,441,034		102,8620	9,694,744	9,425,000	10,375,721		(21,077)		4.550	3.924	AO	107,209	428,838	10/12/2016	04/01/2046
31428X-BQ-8	FEDEX CORP SENIORCORPND			1	2FE	9,008,700		96,6230	9,662,300	10,000,000	9,033,422		16,375		4.050	4.671	FA	153,000	405,000	06/29/2018	02/15/2048
31428X-BS-4	FEDEX CORP SENIORCORPND			1	2FE	398,696		109,3260	437,304	400,000	398,721		20		4.950	4.971	AO	4,070	19,800	10/17/2018	10/17/2048
31431B-AA-7	FEDNAT HOLDING CO SENIOR CORP BND 144A			2	2PL	3,075,000		103,0000	3,090,000	3,000,000	3,071,595		(3,405)		7.500	7.019	MS	66,250	118,750	07/29/2019	03/15/2029
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDI SENIORCOR			2	3FE	581,000		106,5000	639,000	600,000	583,396		2,396		5.500	6.116	MN	5,500	33,000	02/06/2019	05/01/2025
31620M-AK-2	FIDELITY NATIONAL INFORMATION SENIOR COR			1	2FE	809,552		104,1130	832,904	800,000	804,998		(1,554)		3.500	3.280	AO	5,911	28,000	12/09/2016	04/15/2023
316773-CH-1	FIFTH THIRD BANCORP CORP BND			1	2FE	41,601,871		152,8040	45,335,419	29,669,000	41,013,345		(304,652)		8.250	5.013	MS	815,898	2,134,193	07/23/2019	03/01/2038
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP BND			2	2FE	2,233,203		110,4850	2,513,534	2,275,000	2,234,985		741		4.375	4.489	FA	41,471	81,484	03/28/2019	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP BND			2	2FE	836,715		114,1280	970,088	850,000	837,341		227		4.625	4.723	FA	15,070	39,313	02/06/2017	02/13/2047
33773B-AR-9	FISERV INC SENIORCORPND			1	2FE	2,964,360		110,9250	3,327,750	3,000,000	2,967,740		3,119		4.200	4.349	AO	31,500	128,100	12/13/2018	10/01/2028
33773B-AS-7	FISERV INC SENIOR CORP BND			2	2FE	725,074		101,7670	727,634	715,000	724,843		(230)		2.750	2.417	JJ	10,214		11/20/2019	07/01/2024
33793Z-AH-0	FIRSTENERGY CORPORATION SENIOR CORP BND			1	2FE	13,378,716		106,9670	14,119,644	13,200,000	13,367,254		(11,462)		3.900	3.700	JJ	237,380	257,400	05/22/2019	07/15/2027
33793Z-AJ-6	FIRSTENERGY CORPORATION SENIOR CORP BND			2	2FE	4,282,607		118,9630	4,342,150	3,650,000	4,280,815		(1,792)		4.850	3.819	JJ	81,628	30,313	12/31/2019	07/15/2047
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND			4	2FE	177,534		95,2940	187,977	197,260	177,897		363		4.125	5.413	MS	2,057	4,068	07/23/2019	03/31/2038
341081-FU-6	FLORIDA POWER & LIGHT CO SECURED CORP BN			1	1FE	9,994,700		114,7660	11,476,600	10,000,000	9,994,834		134		3.990	3.993	MS	133,000	205,042	02/21/2019	03/01/2049
344868-AA-2	FOOTBALL TRUST V CORP BND 144A			1	1FE	2,079,122		101,6860	1,929,123	1,897,135	1,956,843		(77,552)		5.350	1.232	OCT	24,810	234,924	06/01/2018	10/05/2020
345370-CA-6	FORD MOTOR COMPANY CORP BND			1	3FE	3,565,371		118,8460	3,565,380	3,000,000	3,565,285		(86)		7.450	5.251	JJ	102,438		12/31/2019	07/16/2031
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC SENIOR COR			2	2FE	430,416		102,8870	432,125	420,000	429,423		(993)		4.140	3.355	FA	6,569		08/29/2019	02/15/2023
34583B-AE-6	ALLERGAN SALES LLC ALLERGANSALLESLLC			1	2FE	3,127,320		102,9170	3,087,510	3,000,000	3,042,095		(46,412)		4.875	3.244	FA	55,250	146,250	02/21/2018	02/15/2021
34959J-AH-1	FORTIVE CORP SENIOR CORP BOND			1	2FE	1,105,657		103,5450	1,035,450	1,000,000	1,100,081		(2,267)		4.300	3.697	JD	1,911	43,000	06/20/2017	06/15/2046
361448-AX-1	GATX CORPORATION SENIOR CORP BND			1	2FE	2,493,200		104,0450	2,601,125	2,500,000	2,494,004		125		4.500	4.516	MS	28,438	112,500	02/03/2015	03/30/2045
361448-BE-2	GATX CORPORATION SRUNSEC CORP BND			1	2FE	2,207,568		111,4940	2,296,776	2,060,000	2,201,787		(5,781)		4.700	3.780	AO	24,205	64,816	07/19/2019	04/01/2029
36186C-BY-8	ALLY FINANCIAL INC SENIOR CORP BND			1	2FE	1,013,855		1,171,556	1,171,556	844,000	999,966		(8,953)		8.000	5.818	MN	11,253	67,520	06/01/2018	11/01/2031
369550-AW-8	GENERAL DYNAMICS CORPORATION SENIOR CORP			2	1FE	1,912,780		100,0460	2,000,920	2,000,000	1,928,393		15,613		1.875	2.924	FA	14,167	18,750	02/27/2019	08/15/2023
369550-AZ-1	GENERAL DYNAMICS CORPORATION GENERALDYNA			1	1FE	1,848,682		102,5700	2,051,400	2,000,000	1,873,875		13,664		2.625	3.550	MN	6,708	52,500	02/21/2018	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORPORATION SENIORCORPB			1	1FE	4,756,913		110,1100	5,175,170	4,700,000	4,751,737		(5,223)		3.750	3.592	MN	22,521	176,250	01/03/2019	05/15/2028
369550-BD-9	GENERAL DYNAMICS CORPORATION SENIOR CORP			1	1FE	441,462		104,4900	438,858	420,000	439,520		(1,942)		3.375	1.907	MN	1,811	7,088	08/29/2019	05/15/2023
369550-BG-2	GENERAL DYNAMICS CORPORATION SENIOR CORP			1	1FE	451,584		107,1680	450,106	420,000	449,758		(1,826)		3.500	2.056	MN	1,878	7,350	08/29/2019	05/15/2025
36962G-3A-0	GENERAL ELECTRIC CO SENIOR CORP BND MTN			2	2FE	413,560		124,3580	435,253	350,000	412,789		(771)		6.150	4.646	FA	8,610		08/29/2019	08/07/2037
36962G-3P-7	GENERAL ELECTRIC CO CORP BND			2	2FE	13,774,500		121,5560	13,796,606	11,350,000	13,773,674		(826)		5.875	4.177	JJ	309,327		12/31/2019	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO CORP BND MTN			2	2FE	932,907		133,6540	932,905	698,000	932,888		(19)		6.875	4.273	JJ	22,794		12/31/2019	01/10/2039
36962G-4Y-7	GENERAL ELECTRIC CO SENIOR CORP BND			2	2FE	1,539,092		102,2730	1,534,095	1,500,000	1,535,228		(3,864)		4.625	2.275	JJ	33,531		11/20/2019	01/07/2021
36962G-T9-5	GENERAL ELECTRIC CO GENERAL ELECTRIC CAP			2	2FE	1,652,107		114,7440	1,721,160	1,500,000	1,579,042		(11,202)		5.550	4.539	JJ	40,700		06/25/2012	01/05/2026
370334-CJ-1	GENERAL MILLS INC SENIORCORPND			3	2FE	26,242,219		119,3070	32,749,772	27,450,000	26,272,294		18,655		4.700	4.984	AO	265,198	1,290,150	08/01/2018	04/17/2048
37045V-AJ-9	GENERAL MOTORS CO SENIORCORPND			1	2FE	6,476,750		101,0000	7,070,000	7,000,000	6,490,432		8,820		5.200	5.750	AO	91,000	364,000	06/28/2018	04/01/2045
37045V-AL-4	GENERAL MOTORS CO SENIOR CORP BND			1	2FE	3,391,710		117,3130	3,519,390	3,000,000	3,371,255		(6,126)		6.750	5.817	AO	50,625	202,500	04/08/2016	04/01/2046
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP			2	2FE	702,539		106,8950	721,541	675,000	702,028		(512)		4.300	3.463	JJ	13,543		11/20/2019	07/13/2025
37045X-BK-1	GENERAL MOTORS FINANCIAL CO SENIOR CORP			1	2FE	4,987,150		103,0990	5,154,950	5,000,000	4,993,426		1,807		3.700	3.742	MN	26,722	185,000	05/04/2016	05/09/2023
37045X-CD-6	GENERAL MOTORS FINANCIAL CO SENIOR CORP			1	2FE	2,355,715		103,0420	2,486,403	2,413,000	2,361,235		5,520		3.500	3.991	MN	12,668	42,228	06/04/2019	11/07/2024
37045X-CL-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP			2	2FE	483,854		105,0490	488,478	465,000	483,277		(576)		4.150	2.922	JD	643	9,649	11/20/2019	06/19/2023
37045X-CP-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP			1	2FE	1,291,505		103,6790	1,295,988	1,250,000	1,289,141		(2,364)		4.200						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND			1	1FE	16,704,621		143,5950	18,476,369	12,867,000		16,501,940	(129,682)		6.375	4.160	MN	104,812	820,271	06/01/2018	05/15/2038
386088-AH-1	DIAGEO INVESTMENT CORPORATION SENIOR COR			1	1FE	11,666,765		149,4900	11,888,940	7,953,000		10,997,659	(141,296)		7.450	4.063	AO	125,083	592,499	06/01/2018	04/15/2035
393154-AC-3	GREEN MOUNTAIN POWER CORP SENIOR CORP BN			1	1FE	18,710,195		129,6310	19,444,650	15,000,000		18,493,956	(139,060)		6.530	4.519	FA	408,125	979,500	06/01/2018	08/01/2036
401378-AC-8	GUARDIAN LIFE AM SUBCORPBND144A			1	1FE	8,381,797		121,8690	8,699,009	7,138,000		8,379,539	(2,577)		4.850	4.064	JJ	150,979		07/30/2019	01/24/2077
404119-BY-4	HCA INC SECURED CORP BND			1	2FE	2,004,295		110,2200	2,204,400	2,000,000		2,004,230	(64)		5.125	5.107	JD	4,556	52,104	06/06/2019	06/15/2039
404201-AD-9	HSBC BANK USA NA SUB CORP BND MTN			1	1FE	1,309,253		146,0310	1,363,930	934,000		1,303,390	(5,863)		7.000	4.010	JJ	30,147		07/15/2019	01/15/2039
40434C-AD-7	HSBC USA INC SENIOR CORP BND			1	1FE	440,832		105,5990	443,516	420,000		439,450	(1,382)		3.500	2.402	JD	327	7,309	08/29/2019	06/23/2024
406216-BA-8	HALLIBURTON COMPANY SENIOR CORP BND			1	2FE	2,438,504		106,2660	2,417,552	2,275,000		2,420,134	(4,207)		4.500	4.051	MN	13,081	102,375	04/08/2015	11/15/2041
406216-BE-0	HALLIBURTON COMPANY SENIOR CORP BND			1	2FE	5,321,145		111,2050	5,321,159	4,785,000		5,321,112	(33)		4.750	4.002	FA	94,703		12/31/2019	08/01/2043
406216-BG-5	HALLIBURTON COMPANY SENIORCORPBND			1	2FE	4,127,880		106,6790	4,267,160	4,000,000		4,116,901	(10,379)		3.800	3.228	MN	19,422	76,000	06/07/2019	11/15/2025
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND			2	2FE	6,282,613		114,3130	6,430,106	5,625,000		6,277,421	(1,685)		5.000	4.248	MN	35,938	156,250	08/16/2019	11/15/2045
413875-AS-4	HARRIS CORPORATION SENIOR BND CORP			1	2FE	565,305		118,0620	590,310	500,000		556,294	(2,774)		4.854	3.850	AO	4,315	24,270	07/29/2016	04/27/2035
413875-AT-2	HARRIS CORPORATION SENIOR CORP BND			1	2FE	1,079,987		123,3770	1,233,770	1,000,000		1,075,594	(1,677)		5.054	4.538	AO	8,985	50,540	02/24/2017	04/27/2045
42809H-AC-1	AMERADA HESS CORP CORP BND			1	3FE	1,359,138		118,1650	1,477,063	1,250,000		1,357,969	(1,169)		6.000	5.295	JJ	34,583		08/05/2019	01/15/2040
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO SENIOR COR			1	2FE	26,703,336		111,1580	27,865,087	25,068,000		26,545,519	(157,817)		4.900	3.713	AO	259,315	716,111	11/20/2019	10/15/2025
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO HEWLETTTAC			1	2FE	4,182,662		120,4130	4,859,869	4,036,000		4,181,267	(1,491)		6.350	6.068	AO	54,105	192,786	05/14/2019	10/15/2045
437076-AV-4	HOME DEPOT INC SENIOR CORP BND			1	1FE	3,532,939		141,3040	3,532,600	2,500,000		3,532,497	(95)		5.950	3.208	AO	37,188		12/31/2019	04/01/2041
437076-AZ-5	HOME DEPOT INC SENIOR CORP BND			2	1FE	433,860		102,5780	430,828	420,000		432,488	(1,372)		2.700	1.678	AO	2,835	5,670	08/29/2019	04/01/2023
437076-BA-9	HOME DEPOT INC SENIOR CORP BND			1	1FE	2,901,573		116,0630	2,901,575	2,500,000		2,901,542	(31)		4.200	3.214	AO	26,250		12/31/2019	04/01/2043
437076-BF-8	HOME DEPOT INC SENIOR CORP BND			1	1FE	16,875,023		119,5290	18,437,348	15,425,000		16,812,390	(30,617)		4.400	3.833	MS	199,839	589,600	05/14/2019	03/15/2045
437076-BH-4	HOME DEPOT INC SENIOR CORP BND			1	1FE	3,076,696		117,9250	3,301,900	2,800,000		3,056,243	(5,878)		4.250	3.696	AO	29,750	119,000	04/27/2016	04/01/2046
437076-BN-1	HOME DEPOT INC SENIOR CORP BND			1	1FE	421,638		99,9540	419,807	420,000		421,564	(74)		2.125	2.063	MS	2,628	4,463	08/29/2019	09/15/2026
437076-BW-1	HOME DEPOT INC SENIOR CORP BND			1	1FE	1,861,531		112,3090	2,077,717	1,850,000		1,850,570	(978)		3.900	3.820	JD	5,010	72,150	01/04/2019	12/06/2028
437076-BX-9	HOME DEPOT INC SENIOR CORP BND			1	1FE	21,515,200		123,5330	24,706,600	20,000,000		21,493,769	(21,431)		4.500	4.055	JD	62,500	900,000	03/19/2019	12/06/2048
444859-AZ-5	HUMANA INC HUMANA INC			1	2FE	4,959,591		146,8430	4,952,528	3,618,000		4,902,528	(40,943)		8.150	5.147	JD	13,105	294,867	07/31/2018	06/15/2038
444859-BB-7	HUMANA INC SENIOR CORP BND			1	2FE	6,128,328		112,5730	6,557,377	5,825,000		6,097,550	(7,125)		4.625	4.298	JD	22,451	269,406	04/28/2015	12/01/2042
444859-BE-1	HUMANA INC SENIOR CORP BND			1	2FE	9,525,355		118,1370	10,041,645	8,500,000		9,427,969	(21,634)		4.950	4.226	AO	105,188	420,750	02/03/2015	10/01/2044
444859-BJ-0	HUMANA INC SENIOR CORP BND			2	2FE	1,275,128		101,8980	1,278,820	1,255,000		1,274,398	(730)		2.900	2.341	JD	1,618	18,198	11/20/2019	12/15/2022
44701C-BE-1	HUNTSMAN INTERNATIONAL LLC SENIOR CORP B			1	2FE	1,020,620		106,2730	1,062,730	1,000,000		1,019,807	(813)		4.500	4.235	MN	7,500	28,500	06/14/2019	05/01/2029
452308-AT-6	ILLINOIS TOOL WORKS INC SENIOR CORP BND			1	1FE	535,470		106,0640	530,320	500,000		516,729	(4,003)		3.500	2.597	MS	5,833	17,500	01/28/2015	03/01/2024
454889-AM-8	INDIANA MICHIGAN POWER CO CORP BND			1	1FE	221,958		130,9290	327,323	250,000		227,406	666		6.050	6.959	MS	4,453	15,125	08/26/2008	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER CO SENIOR CORP BN			1	1FE	2,064,229		116,7960	2,293,873	1,964,000		2,061,119	(2,059)		4.550	4.233	MS	26,312	89,362	06/01/2018	03/15/2046
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO CORP BND 1			1	1FE	9,640,513		129,2770	10,374,479	8,025,000		9,546,885	(60,215)		6.050	4.434	AO	121,378	485,513	06/01/2018	10/01/2036
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING SENIOR COR			1	2FE	10,498,583		107,1280	10,498,544	9,800,000		10,498,043	(540)		4.250	2.100	JD	18,511		12/31/2019	06/15/2023
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING SENIOR COR			1	2FE	6,339,765		106,4420	6,918,730	6,500,000		6,354,246	(14,070)		3.750	4.060	FA	88,021	243,750	12/21/2018	08/21/2028
457187-AB-8	INGREDION INC SENIOR CORP BND			1	2FE	1,026,420		101,1150	1,011,150	1,000,000		1,018,455	(2,544)		3.200	2.887	AO	8,000	32,000	09/30/2016	10/01/2026
458140-AS-9	INTEL CORPORATION INTEL CORP			2	1FE	457,506		108,1720	454,322	420,000		455,384	(2,122)		3.700	2.024	JJ	6,561		08/29/2019	07/29/2025
458140-AX-8	INTEL CORPORATION SENIOR CORP BND			1	1FE	450,156		105,8640	444,629	420,000		448,891	(1,266)		3.150	2.104	MN	1,838	6,615	08/29/2019	05/11/2027
458140-AY-6	INTEL CORPORATION SENIORCORPBND			1	1FE	1,663,650		116,2080	1,743,120	1,500,000		1,656,752	(3,474)		4.100	3.497	MN	8,542	61,500	12/15/2017	05/11/2047
458140-BG-4	INTEL CORPORATION			1	1FE	12,987,296		110,0980	14,115,665	12,821,000		12,982,205	(3,367)		3.734	3.661	JD	30,586	478,736	06/14/2018	12/08/2047
459200-JX-0	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1FE	2,244,017		102,2620	2,242,037	2,200,000		2,242,037	(1,979)		2.850	2.019	MN	8,360		11/20/2019	05/13/2022
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1FE	1,538,115		107,5910	1,613,865	1,500,000		1,536,306	(1,809)		3.500	3.199	MN	6,708	26,250	06/07/2019	05/15/2029
460146-CF-8	INTERNATIONAL PAPER CO CORP BND			1	2FE	10,612,892		138,5500	10,612,930	7,660,000		10,612,635	(256)		7.300	4.376	MN	71,451		12/31/2019	11/15/2039
460146-CN-1	INTERNATIONAL PAPER CO SENIOR CORP BND			1	2FE	12,022,033		115,0760	13,573,214	11,795,000		12,016,697	(4,149)		5.150	5.019	MN	77,618	607,443	08/16/2018	05/15/2046
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND			1	2FE	21,612,667		106,4750	23,504,356	22,075,000		21,619,648	6,126		4.350	4.475	FA	362,766	750,375	06/28/2019	08/15/2048
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES SENIOR CO			1	2FE	3,077,679		102,7850	3,083,550	3,000,000		3,077,031	(648)		3.750	2.321	AO	28,125		11/20/2019	10/01/2021
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR			1	2FE	6,752,400		101,5800	6,907,440	6,800,000		6,755,432	959		3.700	3.739	MS	74,082	251,600	09/12/2016	09/15/2046
462613-AM-2	IPALCO ENTERPRISES INC SECURED CORP BND			2	2FE																

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
46625H-NJ-5	JPMORGAN CHASE & CO CORP BND				1FE	21,522,080		110,7180	21,500,000	21,537,507			(124)		4.250	4.222			228,438	881,875	06/07/2019	10/01/2027
46625H-RL-6	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	3,049,517		101,8200	3,000,000	3,047,864			(1,653)		2.700	2.180	MN		9,675		11/20/2019	05/18/2023
46625H-RS-1	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	2,075,073		104,4830	2,000,000	2,073,846			(1,228)		3.200	2.552	JD		2,844	32,000	11/20/2019	06/15/2026
46625H-RY-8	JPMORGAN CHASE & CO JPMORGANCHASE&CO				1FE	3,966,824		107,8390	4,000,000	3,972,254			2,871		3.782	3.883	FA		63,033	151,280	02/21/2018	02/01/2028
46647P-AA-4	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	12,234,196		118,1910	12,285,000	12,234,844			648		4.260	4.275	FA		187,225	367,745	03/19/2019	02/22/2048
46647P-AE-6	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	2,021,410		101,5790	2,000,000	2,020,434			(976)		2.776	2.320	AO		10,179		11/20/2019	04/25/2023
46647P-AS-5	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	3,063,880		102,1660	3,000,000	3,059,368			(4,513)		3.514	2.134	JD		3,807	52,710	11/20/2019	06/18/2022
46647P-AU-0	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	1,051,029		105,4050	1,000,000	1,049,526			(1,502)		3.797	2.339	JJ		16,665		11/20/2019	07/23/2024
46647P-AX-4	JPMORGAN CHASE & CO SENIOR CORP BND				1FE	10,123,900		113,8090	10,000,000	10,113,913			(9,961)		4.452	4.297	JD		32,153	445,200	12/27/2018	12/05/2029
472319-AM-4	JEFFERIES GROUP LLC SRUNSEC CORP BND				2FE	5,063,840		119,1780	5,000,000	5,063,526			(314)		6.500	6.391	JJ		145,347	260,000	05/03/2019	01/20/2043
47232M-AE-2	JEFFERIES FINANCE LLC SECURED CORP BND 144A				3FE	750,000		104,7500	750,000	750,000					6.250	6.250	JD		3,906	23,177	05/22/2019	06/03/2026
476556-CP-8	JERSEY CENTRAL POWER & LIGHT CORP BND				2FE	6,989,942		128,1480	5,987,000	6,938,651			(36,953)		6.400	4.970	MN		48,960	383,168	07/31/2018	05/15/2036
478160-BY-9	JOHNSON & JOHNSON SENIOR CORP BND				1FE	431,928		101,5580	420,000	431,319			(609)		2.450	1.965	MS		3,430	5,145	08/29/2019	03/01/2026
478160-CJ-1	JOHNSON & JOHNSON SENIOR CORP BND				1FE	434,784		102,9300	420,000	433,870			(914)		2.625	1.912	JJ		5,084		08/29/2019	01/15/2025
482480-AE-0	KLA-TENCOR CORP SENIOR CORP BND				2FE	547,665		109,7650	500,000	546,571			(1,094)		4.650	2.487	MN		3,875		11/20/2019	11/01/2024
48250A-AA-1	KKR GROUP FINANCE CO III LLC CORP BND 14				1FE	12,983,700		118,4420	12,000,000	12,973,560			(10,140)		5.125	4.560	JD		51,250	384,375	07/12/2019	06/01/2044
485134-BH-2	KANSAS CITY POWER & LIGHT COMP KANSAS CI				1FE	12,746,931		130,1110	10,700,000	12,619,442			(81,685)		6.050	4.461	MN		82,717	647,350	06/01/2018	11/15/2035
487836-BJ-6	KELLOGG COMPANY SENIOR CORP BND				2FE	7,991,968		102,2840	8,005,000	7,995,244			3,276		3.125	3.179	MN		30,575	250,156	03/19/2019	05/17/2022
487836-BQ-0	KELLOGG COMPANY SENIOR CORP BND				2FE	2,759,790		111,6400	2,750,000	2,759,289			(183)		4.500	4.478	AO		30,938	123,750	03/16/2016	04/01/2046
491674-BG-1	KENTUCKY UTILITIES COMPANY CORP BOND				1FE	4,092,563		124,1820	3,531,000	4,066,447			(16,754)		5.125	4.026	AO		30,161	180,964	06/01/2018	11/01/2040
49271V-AG-5	KEURIG DR PEPPER INC SENIOR CORP BND				2FE	438,087		105,4700	415,000	437,348			(738)		4.057	2.360	MN		1,684	8,418	11/20/2019	05/25/2023
49337W-AJ-9	KEYSPAN CORP SENIOR CORP BND				1FE	12,302,962		121,5040	10,505,000	12,184,401			(76,223)		5.803	4.357	AO		152,401	609,605	06/01/2018	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORPORATION CORP BND 14				1FE	34,675,754		36,079,487	27,883,000	34,467,741			(133,860)		5.819	4.136	AO		405,628	1,246,546	12/31/2019	04/01/2041
494368-BC-6	KIMBERLY-CLARK CORPORATION CORP BND				1FE	38,133,820		147,1700	28,308,000	37,576,573			(357,184)		6.625	4.012	FA		781,419	1,875,405	06/01/2018	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORPORATION KIMBERLY-CLAR				1FE	6,610,108		132,4440	5,604,000	6,579,025			(25,760)		5.300	4.066	MS		99,004	297,012	02/22/2019	03/01/2041
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	3,018,431		132,4880	2,571,000	2,999,407			(13,634)		6.950	5.484	JJ		82,393	178,685	07/31/2018	01/15/2038
494550-BK-1	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	2,139,430		116,3570	2,110,000	2,138,583			(658)		5.625	5.517	MS		39,563	118,688	06/01/2018	09/01/2041
494550-BU-9	KINDER MORGAN ENERGY PARTNERS KINDERMORG				2FE	5,822,435		116,4490	5,000,000	5,822,386			(49)		5.500	4.377	MS		91,667		12/31/2019	03/01/2044
49456B-AG-6	KINDER MORGAN INC SENIOR CORP BND				2FE	5,224,093		117,8120	5,890,600	5,215,891			(8,202)		5.300	4.879	JD		22,083	265,000	03/11/2019	12/01/2034
49456B-AM-3	KINDER MORGAN INC SENIOR CORP BND				2FE	1,020,314		102,2710	1,000,000	1,019,601			(712)		3.150	2.459	JJ		14,525		11/20/2019	01/15/2023
49456B-AQ-4	KINDER MORGAN INC KINDERMORGAN INC				2FE	2,322,496		116,1250	2,322,500	2,322,481			(15)		5.200	4.208	MS		34,667		12/31/2019	03/01/2048
49836M-AA-6	KKR REIGN I LTD SECURED CORP BND 144A				1FE	3,500,000		102,6770	3,500,000	3,500,000					5.000	5.000	MN		15,069	98,681	06/21/2019	05/30/2049
500760-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP BND				2FE	1,503,774		106,8520	1,561,000	1,505,759			1,267		5.000	5.271	JD		5,854	78,050	06/01/2018	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP BND				1FE	5,378,251		108,5950	5,405,000	5,379,323			472		5.200	5.234	JJ		129,600	281,060	06/01/2018	07/15/2045
502431-AA-7	HARRIS CORPORATION SENIOR CORP BND 144A				2FE	3,710,688		102,4590	3,736,680	3,687,926			(22,761)		4.950	3.624	FA		68,199	90,263	07/02/2019	02/15/2021
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY				2FE	2,258,168		112,5990	2,693,368	2,268,458			2,404		4.700	5.066	FA		46,843	112,424	05/20/2015	02/01/2045
50540R-AT-9	LABORATORY CORP OF AMER HLDGS SENIOR COR				2FE	993,340		104,0390	1,000,000	994,207			867		3.250	3.385	MS		16,250	16,250	03/29/2019	09/01/2024
50540R-AU-6	LABORATORY CORP OF AMER HLDGS SENIOR COR				2FE	5,192,148		105,6640	5,200,000	5,193,785			692		3.600	3.618	MS		62,400	187,200	08/15/2017	09/01/2027
505597-AD-6	SPIRE INC SENIOR CORP BND				2FE	4,428,080		113,8850	4,000,000	4,387,481			(9,319)		4.700	4.066	FA		71,022	188,000	04/10/2015	08/15/2044
512807-AM-0	LAM RESEARCH CORPORATION SENIOR CORP BND				1FE	19,899,260		100,0510	20,000,000	19,998,258			56,349		2.750	3.040	MS		161,944	550,000	06/01/2018	03/15/2020
521865-AZ-8	LEAR CORPORATION SENIOR CORP BND				2FE	1,871,240		103,8190	2,000,000	1,872,398			1,158		5.250	5.700	MN		13,417	56,583	05/17/2019	05/15/2049
524901-AR-6	LEGG MASON INC SENIOR CORP BND				2FE	4,920,800		113,5740	5,000,000	4,922,363			1,563		5.625	5.745	JJ		129,688	140,625	02/05/2019	01/15/2044
532457-BH-0	ELI LILLY AND COMPANY ELILILLYANDCOMPANY				1FE	205,799		103,1400	197,960	205,343			(457)		2.750	1.985	JD		454	2,723	08/29/2019	06/01/2025
534187-BA-6	LINCOLN NATIONAL CORPORATION CORP BND				2FE	2,941,240		142,2970	2,262,000	2,912,508			(18,433)		7.000	4.781	JD		7,037	158,340	06/01/2018	06/15/2040
539830-BE-8	LOCKHEED MARTIN CORPORATION SENIOR CORP				1FE	437,556		104,0100	420,000	436,478			(1,078)		2.900	2.056	MS		4,060	6,090	08/29/2019	03/01/2025
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP				1FE	1,607,869		127,1570	1,400,000	1,597,478			(4,403)		4.700	3.835	MN		8,408	65,800	12/20/2017	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORPORATION SENIOR CORP				1FE	12,309,743		117,3390	13,024,629	12,309,063			(680)		4.090	3.511	MS		133,675	106,340	11/18/2019	09/15/2052
540424-AR-9	LOEWS CORPORATION SENIOR CORP BND				1FE	557,803		111,2260	592,000	559,039			783		4.125	4.513	MN		3,120	24,420	06/01/2018	05/15/2043
546676-AU-1																						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-AG-5	MPLX LP SENIOR CORP BND			1	2FE	5,332,950		108,7190	5,435,950	5,291,613			(41,337)		4.875	3.508	JD	20,313	243,750	04/04/2019	12/01/2024
55336V-AL-4	MPLX LP SENIOR CORP BND			1	2FE	1,521,945		108,1210	1,500,000	1,521,488			(361)		5.200	5.101	MS	26,000	78,000	08/01/2018	03/01/2047
55336V-AN-0	MPLX LP SENIORCORPND			1	2FE	28,107,335		101,8940	28,620,000	28,128,539			12,102		4.700	4.808	AO	283,974	640,140	12/31/2019	04/15/2048
55336V-AT-7	MPLX LP SENIOR CORP BND			1	2FE	4,270,600		113,6090	4,544,360	4,000,000			(2,204)		5.500	5.054	FA	83,111	110,000	05/17/2019	02/15/2049
553794-AC-2	MUFG AMERICAS HOLDINGS CORP SENIOR CORP			1	1FE	7,161,768		102,0140	7,200,000	7,179,025			3,739		3.000	3.062	FA	84,600	216,000	02/05/2015	02/10/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			2	2FE	843,123		112,9210	875,138	836,174			(6,948)		5.000	3.511	MS	12,917	19,375	03/28/2019	03/01/2026
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP BND			1	2FE	6,927,775		129,8870	7,364,593	5,670,000			(19,360)		6.500	4.826	MS	122,850	257,660	12/31/2019	03/01/2041
56585A-AG-7	MARATHON PETROLEUM CORP SENIOR CORP BND			1	2FE	4,097,120		105,0440	4,201,760	4,000,000			(9,986)		3.625	3.095	MS	42,694	72,500	06/07/2019	09/15/2024
56585A-BD-3	MARATHON PETROLEUM CORP SENIOR CORP BND			2	2FE	7,634,152		105,2690	8,421,520	8,000,000			21,206		3.800	4.429	AO	76,000	152,000	05/22/2019	04/01/2028
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND			2	2FE	13,920,734		106,4080	15,040,771	14,135,000			2,945		4.500	4.595	AO	159,019	318,038	05/23/2019	04/01/2048
570535-AP-9	MARKEL CORPORATION SENIOR CORP BND			1	2FE	1,099,934		108,4930	1,100,000	1,100,002			68		5.000	5.000	MS	13,903	27,500	05/14/2019	03/30/2043
570535-AT-1	MARKEL CORPORATION SENIOR CORP BND			2	2FE	1,991,380		117,8480	2,356,960	2,000,000			78		5.000	5.028	MN	11,389	50,000	05/15/2019	05/20/2049
571676-AF-2	MARS INC SENIOR CORP BND 144A			2	1FE	1,137,170		113,2000	1,132,000	1,136,418			(752)		3.950	3.219	AO	9,875	19,969	09/25/2019	04/01/2049
571676-AH-8	MARS INC SENIOR CORP BND 144A			2	1FE	11,936,100		114,3460	10,000,000	11,927,912			(8,188)		4.200	3.313	AO	105,000	212,333	08/23/2019	04/01/2059
571748-BB-7	MARSH & MCLENNAN COMPANIES INC SENIOR CO			2	1FE	2,027,492		101,6030	2,032,060	2,026,057			(1,435)		2.750	2.081	JJ	23,069		11/20/2019	01/30/2022
571748-BF-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO			2	1FE	1,060,359		106,6800	1,066,800	1,058,819			(1,539)		3.875	2.369	MS	11,410		11/20/2019	03/15/2024
571748-BH-4	MARSH & MCLENNAN COMPANIES INC SRUNSEC C			2	1FE	2,247,998		120,9100	2,720,475	2,250,000			323		4.750	4.756	MS	31,469	71,250	01/08/2019	03/15/2039
571903-AS-2	MARRIOTT INTERNATIONAL INC SENIOR CORP B			1	2FE	4,983,350		103,6930	5,184,650	5,000,000			1,556		3.125	3.164	JD	156,250		06/07/2016	06/15/2026
571903-AY-9	MARRIOTT INTERNATIONAL INC SENIORCORPND			1	2FE	2,071,461		108,0750	2,269,575	2,100,000			2,429		4.000	4.171	AO	17,733	84,000	08/01/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL INC SENIORCORPND			1	2FE	206,456		112,5860	225,172	205,982			(474)		4.650	4.234	JD	775	9,688	02/15/2019	12/01/2028
575385-AB-5	MASONITE INTERNATIONAL CORP SENIOR CORP			1	3FE	487,500		106,2500	531,250	500,000			1,248		5.750	6.165	MS	8,465	30,188	02/01/2019	09/15/2026
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY CORP BND			1	1FE	9,257,646		133,4210	9,905,175	9,170,624			(55,701)		5.900	4.150	MN	55,969	438,016	06/01/2018	11/15/2039
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSU SUB CORP			1	1FE	9,358,563		120,7310	9,773,174	8,095,000			(1,913)		4.900	4.181	AO	99,164	198,328	07/19/2019	04/01/2077
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2FE	6,215,076		104,2980	6,466,476	6,200,000			(1,471)		3.400	3.369	FA	79,636	210,800	08/11/2017	08/15/2027
579780-AP-2	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2FE	423,272		110,3600	425,000	425,000			31		4.200	4.224	FA	6,743	17,850	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORPORATION CORP BND			1	2FE	6,058,601		135,8260	6,631,025	5,995,640			(40,443)		6.300	4.433	AO	64,931	307,566	06/01/2018	10/15/2037
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP BND MT			1	2FE	13,546,261		135,4630	13,748,140	10,149,000			(19,213)		6.300	3.759	MS	213,129	135,387	12/31/2019	03/01/2038
58013M-EH-3	MCDONALDS CORPORATION CORP BND			1	2FE	6,247,489		126,6350	6,774,973	5,350,000			(27,946)		5.700	4.450	FA	127,063	304,950	06/01/2018	02/01/2039
58013M-EK-6	MCDONALDS CORPORATION CORP BND			1	2FE	3,118,012		117,1730	3,420,280	2,919,000			(5,619)		4.875	4.390	JJ	65,617	142,301	06/01/2018	07/15/2040
58013M-EV-2	MCDONALDS CORPORATION SENIOR CORP BND			1	2FE	1,710,855		115,6460	1,734,690	1,696,027			(4,672)		6.800	3.785	MN	6,708	69,000	08/30/2016	05/26/2045
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND			1	2FE	1,963,917		118,6040	2,202,476	1,857,000			(4,511)		4.700	4.222	JD	5,334	87,279	06/01/2018	12/09/2035
58013M-FA-7	MCDONALDS CORPORATION SENIOR CORP BND			1	2FE	10,588,100		120,5610	12,056,100	10,000,000			(11,829)		4.875	4.496	JD	29,792	487,500	06/29/2018	12/09/2045
585055-BS-4	MEDTRONIC INC SENIOR CORP BND			1	1FE	2,382,864		107,1990	2,385,178	2,225,000			(18,037)		3.500	2.557	MS	22,930	77,875	10/12/2016	03/15/2025
585055-BU-9	MEDTRONIC INC SENIOR CORP BND			1	1FE	1,610,768		125,9560	1,908,233	1,515,000			(2,028)		4.625	4.230	MS	20,631	70,069	06/01/2018	03/15/2045
58933Y-AF-2	MERCK & CO INC SENIOR CORP BND			1	1FE	289,884		103,0380	288,506	280,000			(870)		2.800	1.814	MN	936	3,920	08/29/2019	05/18/2023
58933Y-AR-6	MERCK & CO INC SENIORCORPND			1	1FE	291,144		103,7600	290,528	290,451			(693)		2.750	1.940	FA	3,016		08/29/2019	02/10/2025
58942H-AC-5	MERCY HEALTH OHIO SECURED CORP BND			1	1FE	7,205,000		112,0340	8,072,050	7,205,000			(4,302)		4.302	4.302	JJ	154,980	167,034	12/10/2018	07/01/2028
59022C-AJ-2	BANK OF AMERICA CORP CORP BND			1	2FE	4,829,189		135,1730	5,812,439	4,300,000			(20,016)		6.110	4.989	JJ	110,930	262,730	08/31/2015	01/29/2037
59156R-BG-2	METLIFE INC SENIOR CORP BND			1	1FE	9,021,502		124,0070	9,021,509	7,275,000			(130)		4.875	3.288	MN	47,288		12/31/2019	11/13/2043
59156R-BH-0	METLIFE INC SENIOR CORP BND			1	1FE	447,174		106,5580	447,544	420,000			(1,904)		3.600	2.120	AO	3,402	7,560	08/29/2019	04/10/2024
59156R-BS-6	METLIFE INC JRSUB CORP BND 144A			1	2FE	6,618,750		147,2500	7,362,500	5,000,000			(74,372)		9.250	5.882	AO	106,632	462,500	11/15/2018	04/08/2068
59217G-AX-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C			1	1FE	1,344,840		102,8950	1,344,838	1,307,000			(30)		3.000	2.009	JJ	18,625		12/31/2019	01/10/2023
59217G-CS-6	METROPOLITAN LIFE GLOBAL FUNDI SECURED C			1	1FE	3,984,035		102,8140	3,984,043	3,875,000			(132)		3.375	1.953	JJ	61,758		12/31/2019	01/11/2022
594918-BE-3	MICROSOFT CORPORATION SENIOR CORP BND			1	1FE	23,607,375		118,5760	23,607,296	19,909,000			(149)		4.000	3.119	FA	307,483		12/31/2019	02/12/2055
594918-BL-7	MICROSOFT CORPORATION SENIOR CORP BND			1	1FE	3,011,391		125,2200	3,380,940	2,700,000			(6,680)		4.450	3.791	MN	19,358	120,150	04/28/2016	11/03/2045
594918-BR-4	MICROSOFT CORPORATION SENIOR CORP BND			1	1FE	289,240		101,1850	283,318	280,000			(440)		2.400	1.873	FA	2,669		08/29/2019	08/08/2026
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP BND			1	1FE	6,301,225		113,0750	7,349,875	6,500,000			3,935		3.700	3.874	FA	95,532	218,300	11/10/2016	08/08/2046
594918-BU-7	MICROSOFT CORPORATION MICROSOFTCORPATI			1	1FE	7,318,375		118,5160	7,318,363	6,175,000			(43)		3.950	3.095	FA	96,887		12/31/2019	08/08/2056
594918-BX-1	MICROSOFT CORPORATION SENIOR CORP BND			1	1FE	1,489,080		103,7660	1,556,490	1,500,000			1,507		2.875	2.991	FA	17,370	43,125	01/30/2017	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-HD-4	MORGAN STANLEY CORP BND			1	1FE	2,504,245	143.1000	2,504,250	1,750,000	2,504,105	(139)				7.250	3.015	AO	31,719		12/31/2019	04/01/2032
61744Y-AK-4	MORGAN STANLEY SENIOR CORP BND			1	1FE	2,339,175	106.3310	2,658,275	2,500,000	2,354,432	13,771				3.591	4.415	JJ	39,651	89,775	11/20/2018	07/22/2028
61744Y-AN-8	MORGAN STANLEY SENIORCORPBND			1	1FE	922,266	102.8090	925,281	900,000	921,506	(760)				3.125	2.312	JJ	12,344		11/20/2019	01/23/2023
61744Y-AO-1	MORGAN STANLEY SENIOR CORP BND			1	1FE	740,339	104.4900	741,879	710,000	739,369	(970)				3.737	2.430	AO	4,938		11/20/2019	04/24/2024
61746B-DJ-2	MORGAN STANLEY SENIOR CORP BND			1	1FE	1,569,983	104.7210	1,570,815	1,500,000	1,567,638	(2,345)				3.750	2.258	FA	19,888		11/20/2019	02/25/2023
61746B-EA-0	MORGAN STANLEY SENIOR CORP BND			1	1FE	3,017,226	100.7580	3,022,740	3,000,000	3,015,864	(1,363)				2.500	2.087	AO	14,583		11/20/2019	04/21/2021
61746B-EF-9	MORGAN STANLEY SENIOR CORP BND			1	1FE	5,819,357	106.4810	6,069,417	5,700,000	5,816,569	(2,788)				3.625	3.294	JJ	92,407	81,563	12/31/2019	01/20/2027
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND			1	1FE	14,890,499	119.9280	17,629,416	14,700,000	14,886,379	(2,415)				4.375	4.295	JJ	284,047	365,313	03/21/2019	01/22/2047
61747J-AL-3	MORGAN STANLEY SENIOR CORP BND MTN			1	1FE	3,167,445	105.3430	3,160,290	3,000,000	3,156,386	(11,059)				5.500	2.116	JJ	70,125		11/20/2019	07/28/2021
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND		SD	1	1FE	15,248,290	117.6320	18,232,960	15,500,000	15,271,328	4,291				4.300	4.182	JJ	285,114	666,500	01/06/2017	01/27/2045
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND			1	1FE	3,528,945	117.6320	3,528,960	3,000,000	3,528,911	(34)				4.300	4.182	JJ	55,183		12/31/2019	01/27/2045
61761J-VL-0	MORGAN STANLEY SENIOR CORP BND			1	1FE	2,216,978	106.2300	2,310,503	2,175,000	2,211,732	(5,246)				3.700	3.317	AO	15,201	80,475	03/28/2019	10/23/2024
61769H-ZV-0	MORGANSTANLEYFINANCELLC SENIOR CORP BND			1	1FE	4,000,000	100.4700	4,018,800	4,000,000	4,000,000					0.150	0.150	JAJO	1,133		10/17/2019	10/23/2029
61945C-AE-3	MOSAIC CO MOSAIC CO			1	2FE	3,433,716	117.5990	3,439,771	2,925,000	3,386,628	(10,947)				5.625	4.524	MN	21,023	164,531	04/28/2015	11/15/2043
62952E-AE-7	NYU HOSPITALS CENTER SECURED CORP BND			1	1FE	12,716,786	113.0380	12,716,775	11,250,000	12,718,059	1,273				4.368	3.565	JJ	245,700		12/31/2019	07/01/2047
631103-AF-5	NASDAQ INC SENIOR CORP BND			1	2FE	1,053,721	107.6620	1,076,620	1,000,000	1,026,812	(5,856)				4.250	3.553	JD	3,542	42,500	01/28/2015	06/01/2024
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO			1	1FE	444,970	102.4980	445,866	435,000	444,629	(341)				3.000	2.246	JJ	5,836		11/20/2019	01/20/2023
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO			1	1FE	407,752	102.3790	409,516	400,000	407,502	(250)				2.875	2.224	AO	2,524		11/20/2019	04/12/2023
636792-AB-9	NATIONAL LIFE INSURANCE CO SUBCORPBND144			2	1FE	3,720,000	107.9620	4,048,575	3,750,000	3,720,190	190				5.250	5.296	JJ	88,594	144,375	04/23/2019	07/19/2068
63946B-AF-7	NBCUNIVERSAL MEDIA LLC NBCUNIVERSAL MEDI			1	1FE	3,729,932	143.0580	4,389,019	3,068,000	3,676,114	(17,245)				6.400	4.855	AO	33,271	196,352	06/01/2018	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SENIOR CORP BND			1	1FE	8,568,985	137.6020	8,668,926	6,300,000	8,532,462	(10,486)				5.950	3.556	AO	93,713	77,350	12/31/2019	04/01/2041
641062-AN-4	NESTLE HOLDINGS INC. SENIORCORPBND144A			1	1FE	2,249,553	117.5500	2,791,813	2,375,000	2,252,124	2,178				4.000	4.316	MS	25,597	95,000	10/25/2018	09/24/2048
64952G-AQ-1	NEW YORK LIFE Sub SUB CORP BND 144A			1	1FE	2,340,090	114.6320	2,693,852	2,350,000	2,340,259	169				4.450	4.471	MN	13,362	64,197	04/03/2019	05/15/2069
649840-CR-4	NEW YORK STATE ELECTRIC & GAS SENIOR COR			1	1FE	6,178,523	95.8140	6,108,143	6,375,000	6,179,652	1,129				3.300	3.466	MS	67,788		09/18/2019	09/15/2049
654106-AE-3	NIKE INC NIKEINC			1	1FE	1,935,790	113.6710	2,273,420	2,000,000	1,938,318	1,330				3.875	4.069	MN	12,917	77,500	02/21/2018	11/01/2045
654106-AF-0	NIKE INC SENIOR CORP BND			1	1FE	431,760	101.6740	427,031	420,000	431,223	(537)				2.375	1.939	MN	1,663	4,988	08/29/2019	11/01/2026
654730-AX-1	NISOURCE INC CORP BND			1	2FE	2,523,524	128.1780	2,764,799	2,157,000	2,508,475	(9,665)				5.950	4.717	JD	5,704	128,342	06/01/2018	06/15/2041
654730-AZ-6	NISOURCE INC CORP BND			1	2FE	5,149,552	125.3190	5,611,785	4,478,000	5,123,444	(16,921)				5.800	4.727	FA	108,218	259,724	06/01/2018	02/01/2042
654730-BB-8	NISOURCE INC SENIOR CORP BND			1	2FE	2,343,984	121.7210	2,599,961	2,136,000	2,336,368	(4,969)				5.250	4.580	FA	42,364	112,140	06/01/2018	02/15/2043
654730-BC-6	NISOURCE INC SENIOR CORP BND			2	2FE	1,097,880	116.3140	1,221,297	1,050,000	1,097,089	(791)				4.800	4.490	FA	19,040	25,200	03/28/2019	02/15/2044
655844-AA-6	NORFOLK SOUTHERN CORPORATION NORFOLKSOUT			1	2FE	3,316,854	107.3830	3,171,020	2,953,000	3,112,326	(130,780)				9.000	4.204	MS	88,590	265,770	06/01/2018	03/01/2021
655844-BP-2	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2FE	433,669	106.1330	424,532	400,000	415,626	(3,866)				3.850	2.756	JJ	7,101	15,400	01/28/2015	01/15/2024
655844-BZ-0	NORFOLK SOUTHERN CORPORATION SENIORCORPB			1	2FE	1,912,749	109.9100	2,088,290	1,900,000	1,911,269	(1,120)				3.800	3.717	FA	30,083	71,999	08/22/2018	08/01/2028
655855-FB-5	NORFOLK SOUTHERN CORPORATION NORFOLK SOU			1	2FE	8,745,582	154.7620	9,319,768	6,022,000	8,686,526	(50,956)				7.875	4.727	MN	60,596	474,233	03/19/2019	05/15/2043
662352-AB-9	NORTH SHORELONG ISLAND JEWISH SENIOR COR			1	1FE	4,056,480	133.6050	4,008,150	3,000,000	3,981,696	(24,261)				6.150	4.006	MN	30,750	184,500	10/05/2016	11/01/2043
664397-AK-2	EVERSOURCE ENERGY SENIOR CORP BND			1	2FE	506,582	101.5040	507,520	500,000	506,356	(226)				2.800	2.370	MN	2,333		11/20/2019	05/01/2023
665501-AK-8	NORTHERN NATURAL GAS COMPANY NORTHERN NAT			1	1FE	8,652,935	105.5650	9,604,304	9,098,000	8,670,267	(10,759)				4.100	4.430	MS	109,833	373,018	06/01/2018	09/15/2042
665772-CB-3	NORTHERN STATES POWER COMPANY CORP BND			1	1FE	5,502,869	138.4750	5,901,805	4,262,000	5,425,405	(49,463)				6.250	3.971	JD	22,198	266,375	06/01/2018	06/01/2036
666807-BM-3	NORTHROP GRUMMAN CORP SENIOR CORP BND			2	2FE	1,037,085	103.1200	1,082,760	1,050,000	1,038,670	1,585				2.930	3.163	JJ	14,186	15,383	03/28/2019	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP SENIOR CORP BND			1	2FE	1,812,695	104.3670	1,982,973	1,900,000	1,823,479	7,992				3.250	3.837	JJ	28,474	61,750	08/22/2018	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP BND			1	2FE	18,263,333	111.7090	21,699,473	19,425,000	18,293,344	20,458				4.030	4.395	AO	165,264	782,828	03/28/2019	10/15/2047
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSUR CORP BND			1	1FE	778,442	136.4400	848,657	622,000	771,342	(4,564)				6.063	4.278	MS	9,533	37,712	06/01/2018	03/30/2040
66989H-AE-8	NOVARTIS CAPITAL CORP SENIOR CORP BND			1	1FE	427,308	101.6130	426,775	420,000	426,520	(788)				2.400	1.813	MS	2,800	5,040	08/29/2019	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL CORP SENIOR CORP BND			1	1FE	448,518	105.9050	444,801	420,000	446,543	(1,975)				3.400	1.879	MN	2,182	7,140	08/29/2019	05/06/2024
67059T-AF-2	NUSTAR LOGISTICS LP SENIOR CORP BND			2	3FE	100,000	105.7500	105,750	100,000	100,000					6.000	5.999	JD	500	3,150	05/16/2019	06/01/2026
674599-BY-0	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO			1	2FE	101,741	101.7410	101,741	100,000	101,735	(5)				4.100	1.971	JD	1,708		12/31/2019	02/01/2021
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO			1	2FE	726,929	103.4980	724,486	700,000	726,409	(520)				4.625	4.375	JD	1,439	32,375	01/22/2019	06/15/2045
674599-CH-6	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO			1	2FE	7,995,360	102.4730	8,197,840	8,000,000</												

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677415-0F-6	OHIO POWER CO OHIO POWER COMPANY			1	1FE	2,107,527		135,674.00	2,233,194	2,069,969			(24,068)		6.600	4.050	FA	41,040	108,636	06/01/2018	02/15/2033
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR SRUNSEC C			1	2FE	285,996		105,412.00	316,236	287,459			1,463		3.875	4.612	FA	4,036	11,625	01/28/2019	08/26/2026
682680-AQ-6	ONEOK INC SENIOR CORP BND			2	2FE	1,557,143		103,773.00	1,556,595	1,553,896			(3,246)		4.250	2.242	FA	26,563		11/20/2019	02/01/2022
682680-AU-7	ONEOK INC SRUNSEC CORP BND			2	2FE	249,463		110,013.00	275,033	250,000			46		4.550	4.578	JJ	5,245	11,786	01/09/2019	07/15/2028
682680-AC-7	ONEOK PARTNERS LP CORP BND			1	2FE	3,003,607		127,643.00	5,712,024	4,475,000			3,202,116		6.650	10.235	AO	74,397	297,588	10/29/2008	10/01/2036
682680-AD-5	ONEOK PARTNERS LP ONEOK PARTNERS LP			1	2FE	11,974,312		127,424.00	12,519,408	9,825,000			11,945,591		6.850	4.982	AO	142,080	171,250	12/31/2019	10/15/2037
682680-AG-8	ONEOK PARTNERS LP SENIOR CORP BND			1	2FE	6,086,918		120,414.00	6,086,928	5,055,000			6,086,844		6.125	4.582	FA	129,000		12/31/2019	02/01/2041
682680-AJ-2	ONEOK PARTNERS LP SENIOR CORP BND			2	2FE	3,074,819		102,919.00	3,087,570	3,071,311			(3,508)		3.375	2.284	AO	25,313		11/20/2019	10/01/2022
68389X-AE-5	ORACLE CORPORATION CORP BND			1	1FE	9,073,485		144,378.00	10,079,028	6,981,000			8,963,549		6.500	4.250	AO	95,795	453,765	06/01/2018	04/15/2038
68389X-AM-7	ORACLE CORPORATION CORP BND			1	1FE	19,407,361		129,984.00	20,811,738	16,011,000			19,321,918		5.375	3.895	JJ	396,828	591,841	12/31/2019	07/15/2040
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND			1	1FE	4,518,480		113,000.00	4,520,040	4,515,283			4,515,283		4.125	3.357	MN	(3,197)	82,500	09/27/2019	05/15/2045
68389X-BG-9	ORACLE CORPORATION SENIOR CORP BND			2	1FE	18,501,676		118,743.00	18,762,581	15,801,000			18,494,748		4.375	3.522	MN	88,332	218,750	12/06/2019	05/15/2055
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND			1	1FE	3,929,820		111,317.00	4,452,680	4,000,000			3,934,079		4.000	4.123	JJ	73,778	160,000	11/10/2016	07/15/2046
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND			1	1FE	7,825,010		111,317.00	8,905,360	8,000,000			7,828,017		4.000	4.123	JJ	147,556	220,000	03/19/2019	07/15/2046
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP BND			1	1FE	13,030,380		111,877.00	14,544,010	13,000,000			13,034,253		4.000	3.975	MN	66,444	460,000	10/22/2019	11/15/2047
693304-AR-8	PECO ENERGY CO SECURED CORP BND			2	1FE	3,254,520		121,491.00	3,644,730	3,000,000			3,249,401		4.800	4.235	AO	30,400	144,000	02/22/2019	10/15/2043
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND			1	1FE	3,952,540		109,766.00	4,390,640	4,000,000			4,177		4.050	4.200	JJ	69,750	162,000	11/27/2018	07/26/2028
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA PPL ELECT			1	1FE	2,137,681		104,027.00	2,360,855	1,686,000			2,115,830		6.250	4.298	MN	13,465	105,375	06/01/2018	05/15/2039
69352P-AK-9	PPL CAPITAL FUNDING INC SENIOR CORP BND			1	2FE	4,047,592		105,287.00	4,211,480	4,000,000			4,040,152		3.950	3.675	MS	46,522	79,000	03/19/2019	03/15/2024
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR CORP BND			1	2FE	3,001,237		101,813.00	3,054,390	3,002,815			3,002,815		3.100	3.075	MN	11,883	15,500	11/20/2019	05/15/2026
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION SENIORCORP			2	1FE	2,962,670		105,207.00	3,261,417	3,100,000			2,980,185		3.250	3.812	JJ	44,498	100,750	08/01/2018	01/22/2028
69362B-AJ-1	PSEG POWER LLC CORP BND			1	2FE	2,614,760		139,728.00	2,794,560	2,000,000			2,569,480		8.625	5.250	AO	36,417	172,500	09/24/2018	04/15/2031
695114-BT-4	PACIFICORP CORP BND			1	1FE	9,535,232		146,968.00	10,231,912	6,962,000			9,300,186		7.700	4.099	MN	68,498	536,074	06/01/2018	11/15/2031
695114-BZ-0	PACIFICORP CORP BND			1	1FE	9,215,685		123,006.00	9,871,232	8,025,000			9,136,998		5.250	4.037	JD	18,725	421,313	06/01/2018	06/15/2035
695114-CB-2	PACIFICORP PACIFICORP			1	1FE	5,779,845		135,006.00	6,168,424	4,569,000			5,707,527		6.100	4.025	FA	(47,306)	278,709	01/22/2019	08/01/2036
701094-AL-8	PARKER HANIFIN CORPORATION SENIOR CORP			1	2FE	4,282,565		109,116.00	4,691,988	4,300,000			4,283,441		4.100	4.124	MS	58,767	176,300	12/13/2017	03/01/2047
701094-AN-5	PARKER HANIFIN CORPORATION SENIOR CORP			1	2FE	5,239,855		113,271.00	5,663,550	5,000,000			5,230,296		4.450	4.148	MN	24,722	222,500	02/21/2018	11/21/2044
704626-AA-6	PEACEHEALTH OBLIGATED GROUP SENIORCORPBN			1	1FE	3,765,000		123,126.00	4,635,694	3,765,000			3,765,000		4.787	4.787	MN	23,029	187,740	10/25/2018	11/15/2048
709599-AN-4	PENSKE TRUCK LEASING CO LP / P SENIOR CO			1	2FE	5,763,676		105,408.00	5,811,143	5,513,000			5,617,672		4.250	3.586	JJ	106,738	234,303	02/06/2015	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING CO SENIOR CORP BND			1	2FE	3,655,397		102,129.00	3,717,496	3,651,400			3,651,400		3.375	3.206	FA	51,188	61,425	04/05/2019	02/01/2022
709599-BB-9	PENSKE TRUCK LEASING CO LP SENIOR CORP B			2	2FE	5,109,100		105,068.00	5,253,400	5,000,000			5,095,199		3.900	3.387	FA	81,250	97,500	05/08/2019	02/01/2024
709599-BE-3	PENSKE TRUCK LEASING CO LP SRUNSEC CORP			1	2FE	747,990		107,821.00	808,658	750,000			748,221		4.450	4.495	JJ	231	16,688	01/22/2019	01/29/2026
709599-BF-0	PENSKE TRUCK LEASING CO LP SENIOR CORP B			1	2FE	5,011,780		103,889.00	5,194,450	5,000,000			5,010,595		3.450	3.394	JJ	115,000		05/08/2019	07/01/2024
713448-DF-2	PEPSICO INC SENIOR CORP BND			1	1FE	220,437		103,874.00	218,135	210,000			219,902		2.850	1.999	FA	2,111		08/29/2019	02/24/2026
713448-DN-5	PEPSICO INC SENIOR CORP BND			1	1FE	358,050		101,519.00	358,317	350,000			357,680		2.375	2.014	AO	1,963	4,156	08/29/2019	10/06/2026
713448-DP-0	PEPSICO INC PEPSICOINC			1	1FE	8,226,927		106,159.00	9,023,515	8,500,000			8,244,742		3.450	3.612	AO	69,240	172,500	12/31/2019	10/06/2046
715310-AB-7	PERSHING SQUARE HOLDINGS LTD SENIOR CORP			2	2FE	5,000,000		101,439.00	5,071,940	5,000,000			5,000,000		4.950	4.949	JJ	107,250		07/12/2019	07/15/2039
717081-CY-7	PFIZER INC CORP BND			1	1FE	17,915,166		157,313.00	19,992,909	12,709,000			17,658,658		7.200	4.220	MS	269,431	915,048	06/01/2018	03/15/2039
717081-EA-7	PFIZER INC SENIOR CORP BND			1	1FE	785,926		105,109.00	840,872	800,000			786,563		3.000	3.272	JD	1,067	24,000	12/21/2016	12/15/2026
718172-AC-3	PHILLIP MORRIS INTERNATIONAL INC SENIOR CO			1	1FE	95,746		138,184.00	96,729	70,000			95,422		6.375	3.646	MN	558	2,231	08/29/2019	05/16/2038
718172-AP-4	PHILLIP MORRIS INTERNATIONAL IN SENIOR CO			1	1FE	12,053,811		113,651.00	13,904,063	12,234,000			12,059,055		4.500	4.603	MS	154,454	408,150	04/05/2019	03/20/2042
718172-AW-9	PHILLIP MORRIS INTL INC SENIOR CORP BND			1	1FE	6,374,224		107,415.00	7,327,851	6,822,000			6,390,734		4.125	4.570	MS	91,457	281,408	06/01/2018	03/04/2043
718172-BD-0	PHILLIP MORRIS INTL INC SENIOR CORP BND			1	1FE	1,760,227		119,582.00	2,029,307	1,697,000			1,758,107		4.875	4.624	MN	10,571	82,729	06/01/2018	11/15/2043
718172-BE-8	PHILLIP MORRIS INTL INC SENIOR CORP BND			1	1FE	644,111		105,499.00	632,994	600,000			620,693		3.600	2.650	MN	2,760	121,600	01/28/2015	11/15/2023
718172-BL-2	PHILLIP MORRIS INTL INC SENIOR CORP BND			2	1FE	3,096,533		110,572.00	3,206,588	2,900,000			3,081,640		4.250	3.856	MN	17,460	123,250	04/28/2016	11/10/2044
718172-BQ-1	PHILLIP MORRIS INTERNATIONAL IN SENIOR CO			2	1FE	441,210		105,192.00	441,806	420,000			440,029		3.375	2.420	FA	5,513		08/29/2019	08/11/2025
718172-CH-0	PHILLIP MORRIS INTERNATIONAL IN SENIOR CO			1	1FE	431,130		102,938.00	432,340	420,000			430,353		2.875	2.263	MN	2,013	6,038	08/29/2019	05/01/2024
718546-AL-8	PHILLIPS 66 SENIORCORPBND			1	1FE	7,285,110		120,645.00	8,445,150	7,000,000			7,276,126		4.875	4.604	MN	43,604	341,250	06/12/2018	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PLAINSALL	1		2FE		3,858,618	.99	3,858,603	3,872,000	3,858,624		5			4.900	4.924	FA	71,675		12/31/2019	02/15/2045
731020-AA-4	POLAR TANKERS INC SENIOR CORP BND 144A	1		1FE		2,900,109	126	2,901,266	2,300,000	2,748,941	(32,986)				5.951	3.745	MN	19,390	136,873	01/28/2015	05/10/2037
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP BND	1		1FE		428,106	101	427,505	420,000	427,249	(857)				2.500	1.859	JJ	4,842		08/29/2019	01/15/2023
74166N-AA-2	ADT CORP SECURED CORP BND 144A	1		3FE		1,047,000		1,010,000	1,200,000	1,049,687		2,687			4.875	6.337	JJ	26,975		09/18/2019	07/15/2032
743263-AE-5	PROGRESS ENERGY INC PROGRESS ENERGY INC	1		2FE		5,749,117	140	6,161,313	4,375,000	5,428,066	(48,333)				7.750	5.648	MS	113,021	339,063	03/05/2018	03/01/2031
743263-AG-0	PROGRESS ENERGY INC CORP BND	1		2FE		3,339,783	136	3,416,275	2,500,000	3,109,373	(38,689)				7.000	4.343	AO	29,653	175,000	04/15/2013	10/30/2031
74348T-11-0	PROSPECT CAPITAL CORP	2		2FE		2,970,000	26	3,159,600	120,000	2,970,000					0.000	6.944	MON	211,979		11/29/2018	12/31/2049
744448-CA-7	PUBLIC SERVICE CO OF COLORADO PUBLICSERV	1		1FE		1,990,824	143	2,141,539	1,496,000	1,964,936	(16,605)				6.500	4.078	FA	40,517	97,240	06/01/2018	08/01/2038
744482-BK-5	PUBLIC SERV CO OF NH SECURED CORP BND	1		1FE		1,109,489	102	1,020,870	1,000,000	1,022,104					4.050	2.123	JD	3,375	40,500	01/28/2015	06/01/2021
744560-AP-1	PUBLIC SERVICE ELECTRIC & GAS MTG CORP B	1		1FE		6,167,618	122	6,614,882	5,409,000	6,117,474	(32,172)				5.250	4.100	JJ	141,986	283,973	06/01/2018	07/01/2035
744560-BO-8	PUBLIC SERVICE ELECTRIC & GAS SECURED B	1		1FE		2,980,299	110	3,375,394	3,060,000	2,982,964		1,638			3.800	3.955	MS	38,760	98,230	03/28/2019	03/01/2046
74531E-AC-6	PUGET SOUND ENERGY INC SECURED CORP BND	1		1FE		7,854,643	130	8,271,708	6,328,000	7,670,951	(117,604)				7.000	4.193	AO	93,514	442,960	06/01/2018	03/09/2029
745332-CD-6	PUGET SOUND ENERGY INC CORP BND	1		1FE		3,274,681	129	3,520,676	2,715,000	3,250,010	(15,855)				5.638	4.207	AO	32,315	153,072	06/01/2018	04/15/2041
747525-AD-5	QUALCOMM INCORPORATED SENIOR CORP BND	1		1FE		4,475,920	100	4,503,949	4,499,000	4,501,073	15,153				2.250	2.712	MN	11,529	101,228	04/03/2019	05/20/2020
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND	1		1FE		3,070,453	102	3,075,810	3,000,000	3,067,308	(3,145)				3.000	2.032	MN	10,250		11/20/2019	05/20/2022
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND	1		1FE		9,046,733	105	9,376,422	8,865,000	9,030,060	(16,673)				3.450	3.056	MN	34,832	152,921	06/04/2019	05/20/2025
747525-AJ-2	QUALCOMM INCORPORATED SENIORCORPBND	1		1FE		1,040,894	118	1,236,425	1,040,000	1,040,835	(47)				4.650	4.642	MN	5,508	48,360	10/09/2018	05/20/2035
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP BND	2		1FE		1,951,960	122	2,450,580	2,000,000	1,952,842	882				4.800	4.964	MN	10,933	96,000	01/11/2019	05/20/2045
74840L-AA-0	QUICKEN LOANS INC SENIOR CORP BND 144A	1		3FE		1,422,225	103	1,510,309	1,461,000	1,427,877		4,873			5.750	6.257	MN	14,001	84,008	02/21/2019	05/01/2025
749685-AU-7	RPM INTERNATIONAL INC SENIOR CORP BND	1		2FE		1,541,010	112	1,680,795	1,500,000	1,540,543	(467)				5.250	5.058	JD	6,563	78,750	05/15/2019	06/01/2045
749685-AW-3	RPM INTERNATIONAL INC SENIOR CORP BND	2		2FE		2,644,950	98	2,945,910	3,000,000	2,648,657	3,707				4.250	5.034	JJ	58,792	63,750	05/13/2019	01/15/2048
75281A-AS-8	RANGE RESOURCES CORPORATION SRUNSEC CORP	2		3FE		907,500	85	855,000	1,000,000	918,721	11,221				4.875	6.702	MN	6,229	48,750	02/01/2019	05/15/2025
75281A-BA-6	RANGE RESOURCES CORPORATION SENIOR CORP	1		4FE		1,113,756	91	1,062,392	1,155,000	1,121,453	7,697				5.000	6.010	MS	17,004	57,750	02/28/2019	03/15/2023
754730-AE-9	RAYMOND JAMES FINANCIAL INC SENIOR CORP	1		2FE		1,996,820	105	2,114,240	2,000,000	1,997,882	274				3.625	3.643	MS	21,347	72,500	07/07/2016	09/15/2026
755111-BX-8	RAYTHEON COMPANY SENIOR CORP BND	1		1FE		425,334	102	428,543	420,000	424,763	(571)				2.500	2.067	JD	467	5,250	08/29/2019	12/15/2022
755111-BZ-3	RAYTHEON COMPANY SENIOR CORP BND	1		1FE		3,487,008	116	3,728,480	3,200,000	3,457,642	(6,394)				4.200	3.697	JD	5,973	134,400	01/13/2015	12/15/2044
75919M-AA-7	REGIONS BANK REGIONSBANK	1		2FE		5,883,923	131	5,883,905	4,484,000	5,883,768	(155)				6.450	3.959	JD	4,017		12/31/2019	06/26/2037
7591EP-AK-6	REGIONS FINANCIAL CORPORATION SENIOR COR	2		2FE		1,012,690	101	1,012,530	1,000,000	1,002,943	(2,792)				3.200	2.906	FA	12,711	32,000	05/10/2016	02/08/2021
760759-AR-1	REPUBLIC SERVICES INC SENIOR CORP BND	1		2FE		6,486,025	102	6,659,640	6,500,000	6,490,443	1,317				2.900	2.925	JJ	94,250	188,500	06/20/2016	07/01/2026
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP BND	1		2FE		1,548,809	116	1,624,222	1,397,000	1,541,918	(4,785)				5.700	4.729	FA	30,082	59,679	08/29/2019	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND	1		2FE		5,890,862	114	6,116,400	5,329,000	5,875,967	(9,920)				5.850	5.118	FA	117,771	291,272	08/29/2019	08/15/2045
761713-BT-2	REYNOLDS AMERICAN INC SENIOR CORP BND	1		2FE		2,289,996	101	2,238,204	2,203,000	2,230,171	(59,826)				6.875	3.117	MN	25,243	151,456	04/03/2019	05/01/2020
771196-BH-4	ROCHE HOLDINGS INC SENIOR CORP BND 144A	1		1FE		7,896,952	116	7,810,000	8,000,000	7,901,469	2,249				4.000	4.079	MN	29,333	320,000	02/21/2018	11/28/2044
773903-AH-2	ROCKWELL AUTOMATION INC SENIOR CORP BND	1		1FE		5,807,137	107	6,183,148	5,750,000	5,803,263	(3,874)				3.500	3.379	MS	67,083	100,625	03/15/2019	03/01/2029
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND	1		1FE		2,377,336	116	2,716,391	2,325,000	2,377,655	(681)				4.200	4.068	MS	32,550	48,825	03/20/2019	03/01/2049
774341-AE-1	ROCKWELL COLLINS INC SENIOR CORP BND	1		2FE		539,186	105	527,145	500,000	517,950	(4,543)				3.700	2.677	JD	822	18,500	01/28/2015	12/15/2023
78355H-KM-0	RYDER SYSTEM INC SENIOR CORP BND MTN	2		2FE		334,301	101	335,079	330,000	334,106	(194)				2.875	2.322	JD	791	4,981	11/20/2019	06/01/2022
78409V-AK-0	S&P GLOBAL INC SENIOR CORP BND	2		1FE		667,558	111	666,444	600,000	666,366	(1,191)				4.400	2.369	FA	9,973		11/20/2019	02/15/2026
78409V-AM-6	S&P GLOBAL INC SENIOR CORP BND	1		1FE		4,653,000	103	4,990,280	5,000,000	4,692,004	37,230				2.950	3.959	JJ	65,146	147,500	12/12/2018	01/22/2027
78432M-AA-3	SBLHOLDINGSLLC SENIOR CORP BND 144A	2		2FE		15,000,000	100	15,050,570	15,000,000	15,000,000					5.125	5.124	MN	102,500		11/05/2019	11/13/2026
785592-AM-8	SABINE PASS LIQUEFACTION LLC SRSEC CORP	1		2FE		15,548,775	112	15,633,602	14,200,000	15,394,044	(154,731)				5.625	3.735	MS	266,250	419,063	04/16/2019	03/01/2025
79588T-AA-8	SAMMONS FINANCIAL GROUP INC SRUNSEC CORP	1		2FE		3,030,525	131	3,298,600	2,500,000	3,020,716	(9,809)				7.000	5.430	AO	36,944	175,000	01/11/2019	10/15/2043
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SRUNSEC CORP	1		2FE		729,390	103	775,523	750,000	731,342	1,952				4.450	4.866	MN	4,543	33,375	01/22/2019	05/12/2027
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO CORP BND	1		1FE		6,460,417	125	6,410,733	5,101,000	6,384,817	(48,514)				6.125	4.110	MS	91,995	312,436	06/01/2018	09/15/2037
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO SAN DIEGO GA	1		1FE		1,874,926	117	1,964,400	1,605,000	1,862,596	(7,899)				5.350	4.173	MN	10,972	85,868	06/01/2018	05/15/2040
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	1		1FE		1,487,190	110	1,487,000	1,500,000	1,487,580	225				4.150	4.200	MN	62,250	7,954	08/01/2018	05/15/2048
80282K-AD-8	SANTANDER HOLDINGS USA INC SENIOR CORP B	2		2FE		2,415,468	100	2,426,739	2,424,000	2,421,567	6,100				2.650	2.996	AO	13,204	64,236	04/03/2019	04/17/2020
80349A-SO-5	SARATOGA INVESTMENT CORP	3		1		1,970,000	26	1,970,000	80,000	1,970,000					0.000	6.345	MON	125,000		02/01/2019	12/31/2049
808513-AT-2	CHARLES SCHWAB CORPORATION THE SENIOR CO																				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
832248-AZ-1	SMITHFIELD FOODS INC SENIOR CORP BND 144	1		2FE		898,911	102.8710	925,839	900,000	899,183		97			4.250	4.265	FA	15,938	38,250	01/25/2017	02/01/2027
832248-BB-3	SMITHFIELD FOODS INC SENIOR CORP BND 144	1		2FE		502,849	110.9110	554,555	500,000	500,677		(172)			5.200	5.125	AO	6,500	13,000	03/28/2019	04/01/2029
832696-AK-4	J M SMUCKER CO SENIOR CORP BOND	1		2FE		3,111,346	105.2620	3,263,122	3,100,000	3,110,273		(1,073)			3.500	3.430	MS	31,947	54,250	05/02/2019	03/15/2025
832696-AP-3	J M SMUCKER CO SENIOR CORP BOND	1		2FE		2,447,010	107.9530	2,698,825	2,500,000	2,451,127		1,027			4.375	4.506	MS	32,205	109,375	10/13/2015	03/15/2045
832696-AR-9	J M SMUCKER CO SENIOR CORP BOND	1		2FE		2,070,030	104.2960	2,258,008	2,165,000	2,077,361		7,331			3.375	3.974	JD	3,248	73,069	03/19/2019	12/15/2027
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA CORP BND	1		1FE		401,215	135.6460	459,840	339,000	395,912		(3,412)			6.625	4.780	FA	9,358	22,459	06/01/2018	02/01/2032
842434-CS-9	SOUTHERN CALIFORNIA GAS CO SOUTHERNCALIF	1		1FE		11,046,093	114.1720	11,046,141	9,675,000	11,046,028		(64)			4.300	3.510	JJ	191,834		12/31/2019	01/15/2049
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP BND	1		2FE		8,944,295	110.9070	9,271,825	8,360,000	8,907,739		(11,967)			4.400	3.991	JJ	183,920	367,840	01/05/2017	07/01/2046
84474Y-AA-4	SOUTHWEST AIRLINES CO 2007-1 SECURED COR	1		1FE		2,250,522	105.3450	2,116,802	2,009,395	2,103,168		(27,534)			6.150	3.205	FA	51,491	123,578	10/01/2015	02/01/2024
84756N-AB-5	SPECTRA ENERGY PARTNERS LP SENIOR CORP B	1		2FE		6,323,858	102.9980	6,246,829	6,065,000	6,135,285		(55,780)			4.600	3.613	JD	12,400	285,055	06/01/2018	06/15/2021
85172F-AP-4	SPRINGLEAF FINANCE CORP SRUNSEC CORP BND	1		3FE		500,000	109.5000	547,500	500,000	500,000					6.125	6.125	MS	9,017	17,269	02/20/2019	03/15/2024
85208N-AA-8	SPRINT SPECTRUM CO I / II / III / SECURED C	1		2FE		484,329	100.8900	491,713	487,375	485,641		933			3.360	3.794	MS	500	16,376	06/01/2018	09/20/2021
853496-AD-9	STANDARD INDUSTRIES INC SRUNSEC CORP BND	1		3FE		456,250	102.5000	512,500	500,000	459,707		3,457			4.750	6.030	JJ	10,951	11,875	02/04/2019	01/15/2028
854502-AH-4	STANLEY BLACK & DECKER INC SENIOR CORP B	1		1FE		4,725,194	112.8240	5,199,904	4,600,000	4,714,325		(10,665)			4.250	3.908	MM	24,981	200,388	01/03/2019	11/15/2028
855244-AD-1	STARBUCKS CORPORATION SENIOR CORP BND	1		2FE		2,153,684	106.0830	2,201,222	2,075,000	2,142,251		(11,433)			3.850	2.866	AO	19,972	39,944	05/10/2019	10/01/2023
855244-AM-1	STARBUCKS CORPORATION SENIOR CORP BND	1		2FE		4,368,750	103.9700	5,198,500	5,000,000	4,384,891		10,811			3.750	4.531	JD	15,625	187,500	06/29/2018	12/01/2047
855244-AR-0	STARBUCKS CORPORATION SENIOR CORP BND	1		2FE		4,752,176	111.4910	5,351,568	4,800,000	4,756,431		4,188			4.000	4.123	MM	24,533	192,000	01/30/2019	11/15/2028
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND	1		2FE		10,703,284	116.5140	12,350,484	10,600,000	10,703,552		268			4.500	4.436	MM	60,950	450,000	12/05/2019	11/15/2048
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND	1		2FE		467,428	115.9990	463,996	400,000	467,352		(76)			4.450	3.521	FA	6,724		12/05/2019	08/15/2049
857477-AY-9	STATE STREET CORP JRSUB CORP BND	1		1FE		6,420,728	87.2500	6,420,728	7,359,000	6,420,831		104			2.894	3.893	MS	10,056		12/31/2019	06/15/2037
858155-AE-4	STEELCASE INC SENIOR CORP BND	1		2FE		2,134,742	113.1360	2,432,424	2,150,000	2,135,884		1,141			5.125	5.217	JJ	49,890	55,094	01/17/2019	01/18/2029
85917A-AB-6	STERLINGBANCORP SUB CORP BND	2		2FE		10,000,000	100.8370	10,083,700	10,000,000	10,000,000					4.000	4.000	JD	16,667		12/13/2019	12/30/2029
866762-AK-3	ETP LEGACY LP SUNOCO INC	1		2FE		643,962	121.4530	686,209	565,000	627,251		(10,724)			9.000	6.315	MM	8,475	50,850	06/01/2018	11/01/2024
86765B-AJ-8	SUNOCO LOGISTICS PARTNERS OPER SENIOR CO	1		2FE		537,663	104.2690	521,345	500,000	512,310		(5,501)			4.650	3.437	FA	8,783	23,250	01/28/2015	02/15/2022
86765B-AK-5	SUNOCO LOGISTICS PARTNERS OPER SUNOCO LO	1		2FE		2,116,160	112.1220	2,242,440	2,000,000	2,103,490		(2,297)			6.100	5.686	FA	46,089	122,000	07/26/2013	02/15/2042
87165B-AD-5	SYNCHRONY FINANCIAL SENIOR CORP BND	1		2FE		8,462,569	106.7350	8,538,800	8,000,000	8,261,068		(44,959)			4.250	3.440	FA	128,444	297,500	11/20/2019	08/15/2024
87165B-AP-8	SYNCHRONY FINANCIAL SENIOR CORP BND	2		2FE		748,380	113.7890	853,418	750,000	748,479		99			5.150	5.178	MS	10,944	19,313	03/14/2019	03/19/2029
871829-AY-3	SYS CO CORPORATION SENIOR CORP BND	1		2FE		11,337,873	120.1910	13,341,201	11,100,000	11,331,390		(4,701)			4.850	4.708	AO	134,588	538,350	06/07/2018	10/01/2045
871829-BC-0	SYS CO CORPORATION SENIOR CORP BND	1		2FE		13,819,664	105.4560	14,932,570	14,160,000	13,852,345		32,681			3.300	3.677	JJ	215,468	233,640	03/19/2019	07/15/2026
871829-BD-8	SYS CO CORPORATION SENIOR CORP BND	1		2FE		2,264,716	114.2970	2,335,088	2,043,000	2,249,547		(4,611)			4.500	3.876	AO	22,984	91,935	07/07/2016	04/15/2046
871829-BF-3	SYS CO CORPORATION SENIOR CORP BND	1		2FE		5,699,536	104.8120	6,183,908	5,900,000	5,716,081		16,546			3.250	3.728	JJ	88,418	95,875	03/19/2019	07/15/2027
872287-AL-1	TCI COMMUNICATIONS INC CORP BND	1		1FE		2,573,447	132.6780	2,799,506	2,110,000	2,510,480		(40,364)			7.125	4.328	FA	56,794	150,338	06/01/2018	02/15/2028
87246Y-AC-0	NUVEEN FINANCE LLC SENIOR CORP BND 144A	1		1FE		667,249	108.6750	679,219	625,000	647,630		(4,251)			4.125	3.308	MM	4,297	25,781	01/28/2015	11/01/2024
873050-CD-1	TTX COMPANY UNSEC CORP BND 144A	1		1FE		256,880	102.3170	255,793	250,000	252,703		(894)			3.050	2.656	MM	974	7,625	01/28/2015	11/15/2022
873050-CG-4	TTX COMPANY SENIOR CORP BND 144A	1		1FE		9,565,421	113.2230	9,776,806	8,635,000	9,475,552		(19,914)			4.650	4.021	JD	17,846	401,528	02/05/2015	06/15/2044
87612E-BD-7	TARGET CORPORATION SENIOR CORP BND	1		1FE		452,424	107.0410	449,572	420,000	450,252		(2,172)			3.500	1.825	JJ	7,350		08/29/2019	07/01/2024
87612E-BE-5	TARGET CORPORATION SENIOR CORP BND	1		1FE		432,852	102.5150	432,563	420,000	432,239		(613)			2.500	2.004	AO	2,217	5,250	08/29/2019	04/15/2026
87612E-BF-2	TARGET CORPORATION SENIOR CORP BND	1		1FE		3,071,914	109.4010	3,391,431	3,100,000	3,074,002		579			3.625	3.675	AO	23,724	112,375	04/27/2016	04/15/2046
878091-BC-0	TIAA GLOBAL MARKETS INC CORP BND 144A	1		1FE		2,214,878	145.5780	2,454,445	1,686,000	2,191,046		(15,276)			6.850	4.550	JD	4,812	115,491	06/01/2018	12/16/2039
880451-AU-3	TENNESSEE GAS PIPELINE CO LLC TENNESSEEG	1		2FE		8,896,663	135.9130	9,816,996	7,223,000	8,812,990		(53,627)			7.625	5.615	AO	137,688	550,754	06/01/2018	04/01/2037
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC SRUNSEC C	1		3FE		483,125	104.0000	520,000	500,000	484,734		1,609			6.125	6.738	MS	10,208	15,313	03/04/2019	03/01/2026
882508-BD-5	TEXAS INSTRUMENTS INC SENIOR CORP BND	1		1FE		589,257	118.9300	594,650	500,000	589,017		(240)			4.150	3.182	MM	2,651		11/20/2019	05/15/2048
883203-BU-4	TEXTRON INC SENIOR CORP BND	1		2FE		726,031	107.3450	724,579	675,000	699,467		(5,750)			4.300	3.307	MS	9,675	29,025	01/28/2015	03/01/2024
883203-BV-2	TEXTRON INC SENIOR CORP BND	1		2FE		10,636,500	106.0150	10,601,500	10,000,000	10,392,986		(73,173)			3.875	3.008	MS	129,167	387,500	07/13/2016	03/01/2025
883556-BF-8	THERMO FISHER SCIENTIFIC INC SENIOR CORP	1		2FE		5,936,114	107.1640	5,894,020	5,500,000	5,832,968		(36,346)			4.150	2.484	FA	95,104	103,750	11/20/2019	02/01/2024
883556-BN-1	THERMO FISHER SCIENTIFIC INC SENIOR CORP	1		2FE		8,654,785	102.8270	8,740,295	8,500,000	8,576,282		(23,067)			3.000	2.699	AO	53,833	255,000	06/15/2016	04/15/2023
883556-BR-2	THERMO FISHER SCIENTIFIC INC SENIOR CORP	1		2FE		1,481,805	102.8400	1,542,600	1,500,000	1,487,177		1,693			2.950	3.092	MS	12,538	44,250	09/14/2016	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP	1																			



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88732J-AY-4	TIME WARNER CABLE LLC SENIOR CORP BND			1	2FE	4,017,202		114,7770	3,500,000	4,017,161			(41)		5.875	4.736	MM	26,274		12/31/2019	11/15/2040
88732J-BD-9	TIME WARNER CABLE LLC SENIOR CORP BND			1	2FE	2,043,208		102,2380	2,421,000	2,421,000			7,743		4.500	5.693	MS	32,078	108,945	06/01/2018	09/15/2042
887389-AJ-3	TIMKEN COMPANY SENIOR COP BND			1	2FE	414,154		104,1390	400,000	407,415			(1,541)		3.875	3.416	MS	5,167	15,500	05/06/2015	09/01/2024
889184-AE-7	TOLEDO HOSPITAL SECURED CORP BND			1	2FE	3,436,710		113,3560	3,000,000	3,433,913			(2,797)		6.015	5.057	MN	23,058	90,225	07/12/2019	11/15/2048
889184-AG-2	TOLEDO HOSPITAL SECURED CORP BND			1	1FE	3,875,100		127,6340	3,000,000	3,868,741			(6,359)		6.015	4.262	MN	23,058	90,225	07/24/2019	11/15/2048
88948A-DL-8	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO			1	1FE	5,968,200		29,2040	20,000,000	6,087,141			118,941		0.000	4.606	N/A			07/23/2019	02/15/2046
88948A-DS-3	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO			1	1FE	2,662,212		27,7300	8,000,000	2,696,529			34,318		0.000	4.050	N/A			09/04/2019	02/15/2047
891906-AC-3	TOTAL SYSTEM SERVICES INC SRUNSEC CORP B			2	2FE	10,018,017		111,3110	9,000,000	10,017,599			(418)		4.800	2.741	AO	108,000		12/31/2019	04/01/2026
891906-AE-9	TOTAL SYSTEM SERVICES INC SENIOR CORP BN			2	2FE	241,614		105,2180	230,000	241,247			(368)		4.000	2.463	JD	767	4,600	11/20/2019	06/01/2023
89236T-FX-8	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND			1	1FE	3,051,368		101,7850	3,000,000	3,048,979			(2,389)		2.650	1.915	AO	17,446		11/20/2019	04/12/2022
893570-BL-4	TRANSCONTINENTAL GAS PIPELINE PUT 7/15/0			2	2FE	631,133		120,9040	550,000	617,729			(8,609)		7.080	4.859	JJ		38,940	06/01/2018	07/15/2026
89417E-AH-2	TRAVELERS COMPANIES INC CORP BND			1	1FE	1,356,985		131,2560	1,166,000	1,348,593			(5,389)		5.350	4.213	MN	10,397	62,381	06/01/2018	11/01/2040
896239-AC-4	TRIMBLE INC SENIORCORP BND			1	2FE	1,710,061		109,2450	1,700,000	1,708,949			(873)		4.900	4.821	JD	3,702	83,300	08/22/2019	06/15/2028
896517-AA-7	TRINITY HEALTH CORP SENIOR CORP BND			1	1FE	5,026,900		98,8170	5,000,000	5,026,826			(74)		3.434	3.402	JD	6,200		11/20/2019	12/01/2048
902494-BC-6	TYSON FOODS INC SENIOR CORP BND			1	2FE	1,856,740		106,3290	2,000,000	1,872,382			14,155		3.550	4.574	JD	5,719	71,000	11/20/2018	06/02/2027
902494-BD-4	TYSON FOODS INC SENIOR CORP BND			1	2FE	3,493,895		114,4930	3,250,000	3,484,080			(4,696)		4.550	4.105	JD	11,912	147,875	12/21/2017	06/02/2047
902494-BH-5	TYSON FOODS INC SENIOR CORP BND			1	2FE	7,120,297		125,9160	7,350,000	7,123,530			3,233		5.100	5.310	MS	96,836	374,850	02/21/2019	09/28/2048
902494-BJ-1	TYSON FOODS INC SENIOR CORP BND			2	2FE	872,780		108,2490	850,000	870,718			(2,062)		4.000	3.546	MS	11,333	18,133	04/18/2019	03/01/2026
90331H-HS-9	US BANK NATIONAL ASSOCIATION SENIOR CORP			2	1FE	363,300		103,4120	350,000	362,499			(801)		2.800	2.044	JJ	4,192		08/29/2019	01/27/2025
90331H-NL-3	US BANK NATIONAL ASSOCIATION SENIOR CORP			2	1FE	432,348		102,4140	420,000	431,125			(1,223)		2.850	1.930	JJ	5,254		08/29/2019	01/23/2023
90331H-PC-1	US BANK NATIONAL ASSOCIATION SENIOR CORP			2	1FE	2,541,459		101,8730	2,500,000	2,539,554			(1,905)		2.650	1.946	MN	6,993	33,125	11/20/2019	05/23/2022
90520E-AH-4	MUFJ UNION BANK NA SENIOR CORP BND			2	1FE	893,237		102,3470	875,000	892,349			(887)		3.150	2.208	AO	6,891		11/20/2019	04/01/2022
906548-CQ-3	UNION ELECTRIC CO SECURED CORP BND			1	1FE	1,192,805		99,3190	1,200,000	1,192,840			36		3.250	3.282	AO	9,750		09/25/2019	10/01/2049
907818-DV-7	UNION PACIFIC CORPORATION SENIOR CORP BN			1	1FE	606,890		106,1000	550,000	576,880			(6,392)		3.750	2.447	MS	6,073		01/28/2015	03/15/2024
907818-DZ-8	UNION PACIFIC CORPORATION UNIONPACIFICCO			1	1FE	2,029,270		109,7340	2,000,000	2,028,130			(659)		4.150	4.059	JJ	38,272	83,000	02/21/2018	01/15/2045
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP BN			1	1FE	1,324,887		109,0230	1,324,000	1,324,844			(18)		4.050	4.046	MS	17,874	53,622	03/15/2016	03/01/2046
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP BN			1	1FE	1,777,190		109,0230	1,776,000	1,777,132			(25)		4.050	4.046	MS	23,976	71,928	03/15/2016	03/01/2046
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN			1	1FE	6,959,962		106,2380	6,690,000	6,957,672			(1,877)		3.799	3.584	AO	63,538	121,188	12/31/2019	10/01/2051
907818-EW-4	UNION PACIFIC CORPORATION SENIORCORP BND			1	2FE	12,356,958		118,1240	12,037,000	12,352,752			(4,206)		4.500	4.338	MS	167,013	508,833	03/21/2019	09/10/2048
907825-AA-1	UNION PACIFIC RAILROAD COMPANY SECURED C			1	1FE	847,146		103,6950	828,002	840,385			(1,531)		3.227	2.927	MN	3,488	26,720	01/28/2015	05/14/2026
90783T-AA-8	UNION PACIFIC CORPORATION SECURED CORP B			4	1FE	578,673		104,0080	515,522	534,158			(8,227)		5.404	2.123	JJ	13,852	27,859	01/28/2015	07/02/2025
90783V-AA-3	UNION PAC RAILROAD CO 2005-1 SENIOR CORP			1	1FE	1,082,101		107,4090	965,042	1,047,782			(7,522)		5.082	3.941	JJ	24,385	49,043	01/28/2015	01/02/2029
90932P-AA-6	UNITED AIRLINES INC			1	1FE	202,469		106,3130	195,258	199,913			(544)		4.000	3.454	AO	1,736	7,810	01/28/2015	04/11/2026
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN			2	1FE	15,127,650		117,1370	15,000,000	15,126,099			(1,551)		4.250	4.199	MS	187,708	318,750	03/21/2019	03/15/2049
911312-BR-6	UNITED PARCEL SERVICE INC SENIOR CORP BN			1	1FE	4,994,100		107,4320	5,000,000	4,994,500			400		3.400	3.414	MS	50,056	85,000	03/13/2019	03/15/2029
91159H-HS-2	US BANCORP SENIOR CORP BND MTM			2	1FE	4,603,905		112,2220	4,500,000	4,594,347			(9,558)		3.900	3.602	AO	31,688	175,500	01/03/2019	04/26/2028
913017-AT-6	UNITED TECHNOLOGIES CORPORATN CORP BND			2	2FE	2,532,099		129,7990	2,110,000	2,477,753			(34,834)		6.700	4.255	FA	58,904	141,370	06/01/2018	08/01/2028
913017-CY-3	UNITED TECHNOLOGIES CORPORATN SENIORCORP			1	2FE	7,353,600		112,5090	7,500,000	7,366,567			12,247		4.125	4.369	MN	38,672	309,375	12/06/2018	11/16/2028
913017-DD-8	UNITED TECHNOLOGIES CORPORATN SENIOR COR			2	2FE	1,145,100		109,0580	1,100,000	1,140,094			(5,006)		3.950	3.217	FA	16,294	21,725	03/28/2019	08/16/2025
91324P-AR-3	UNITEDHEALTH GROUP INC CORP BND			1	1FE	10,143,700		132,7990	11,205,580	10,037,982			(67,914)		5.800	4.178	MS	144,102	489,404	06/01/2018	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORP BND			1	1FE	2,002,689		142,4840	1,539,000	1,976,549			(16,735)		6.500	4.188	JD	4,446	100,035	06/01/2018	06/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC UNITEDHEALTHGROUP			1	1FE	1,853,051		148,2440	1,250,000	1,852,986			(65)		6.875	3.313	FA	32,465		12/31/2019	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC CORP BND			1	1FE	2,049,545		132,0540	1,703,000	2,033,829			(10,102)		5.700	4.260	AO	20,493	97,071	06/01/2018	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1FE	8,454,731		135,7820	6,836,000	8,383,314			(45,968)		5.950	4.286	FA	153,658	406,742	06/01/2018	02/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1FE	4,895,312		115,5900	4,450,000	4,858,456			(12,011)		4.375	3.753	MS	57,325	194,688	10/12/2016	03/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR CORP BND			2	1FE	8,282,016		114,1810	7,365,000	8,274,850			(7,166)		4.250	3.460	MS	92,165		09/15/2019	03/15/2043
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1FE	1,405,750		123,1440	1,250,000	1,403,221			(2,529)		4.750	3.961	JJ	27,878	29,688	03/28/2019	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1FE	4,258,053		104,7490	4,414,000	4,290,224			17,503		3.100	3.608	MS	40,290	136,834	02/21/2018	03/15/2026
91324P-DK-5	UNITEDHEALTH GROUP INC SENIORCORP BND			1	1FE	3,989,160		110,3490	4,000,000	3,990,246			972		3.850	3.884	JD	6,844	154,000	11/27/2018	06/15/2028
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1FE	8,264,160		116,2470													

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91913Y-AE-0	VALERO ENERGY CORPORATION CORP BND			1	2FE	3,433,149		138,9090	2,675,000	3,369,327			(740,959)		7.500	4.696	AO	42,354	200,625	06/01/2018	04/15/2032
91913Y-AP-5	VALERO ENERGY CORPORATION CORP BND			1	2FE	9,087,045		168,5470	5,594,000	8,936,893			(96,834)		10.500	5.444	MS	172,948	587,370	06/01/2018	03/15/2039
91913Y-AS-9	VALERO ENERGY CORPORATION SENIOR CORP BN			1	2FE	813,200		106,3780	800,000	811,624			(1,576)		3.650	3.342	MS	8,598	14,600	03/28/2019	03/15/2025
91913Y-AT-7	VALERO ENERGY CORPORATION SENIOR CORP BN			1	2FE	6,112,170		115,3510	6,000,000	6,109,284			(2,205)		4.900	4.775	MS	86,567	294,000	06/29/2018	03/15/2045
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN			2	2FE	11,861,884		104,8220	12,013,000	11,874,490			12,606		3.400	3.594	MS	120,263	204,221	06/03/2019	09/15/2026
92240M-BF-4	VECTOR GROUP LTD SRSEC CORP BND 144A			1	3FE	1,923,350		98,3750	2,030,000	1,932,650			9,300		6.125	7.255	FA	51,807	18,375	09/18/2019	02/01/2025
92343V-BG-8	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	302,932		108,0630	280,000	302,710			(222)		3.850	3.332	MN	1,797	5,390	08/29/2019	11/01/2042
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	15,686,036		124,1400	14,920,000	15,659,954			(10,889)		4.862	4.537	FA	261,954	461,890	08/29/2019	08/21/2046
92343V-CX-0	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	4,711,181		119,9950	4,495,000	4,703,162			(2,723)		4.522	4.238	MS	59,850	193,768	08/29/2019	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	516,390		123,5580	420,000	515,930			(460)		4.672	3.533	MS	5,778	9,811	08/29/2019	03/15/2055
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	429,620		101,5600	420,000	429,208			(452)		2.625	2.254	FA	4,165		08/29/2019	08/15/2026
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	6,252,964		128,2120	5,517,000	6,226,718			(11,844)		5.012	4.241	AO	58,375	276,512	03/28/2019	04/15/2049
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	389,340		111,0240	350,000	387,726			(1,614)		4.125	2.482	MS	4,211	7,219	08/29/2019	03/16/2027
92343V-ER-1	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	3,034,248		113,4970	2,990,000	3,034,893			238		4.329	4.105	MS	35,955	145,887	08/29/2019	09/21/2028
92343V-AD-8	VERISK ANALYTICS INC SENIOR CORP BND			2	2FE	2,791,557		107,6860	2,602,000	2,787,786			(3,772)		4.000	2.525	JD	4,626	52,040	11/20/2019	06/15/2025
92553P-AT-9	VIACOM INC SENIOR CORP BND			2	2FE	1,374,746		106,5070	1,300,000	1,374,451			(2,295)		4.250	2.537	MS	18,417		11/20/2019	09/01/2023
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO VIRGINIA			1	2FE	3,241,740		110,5750	3,000,000	3,213,548			(6,110)		4.000	3.539	JJ	55,333	120,000	01/16/2015	01/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			2	1FE	1,022,900		114,3640	1,000,000	1,022,505			(395)		4.200	4.055	MN	5,367	42,000	03/28/2019	05/15/2045
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			1	1FE	1,990,640		110,3690	2,000,000	1,991,177			180		4.000	4.027	MN	10,222	80,000	11/10/2016	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			1	1FE	750,472		108,2510	800,000	751,731			911		3.800	4.169	MS	8,951	30,400	08/02/2016	09/15/2047
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			1	1FE	3,003,960		108,8190	3,000,000	3,003,499			(390)		3.800	3.781	AO	28,500	114,000	08/01/2018	04/01/2028
92826C-AD-4	VISA INC SENIOR CORP BND			1	1FE	448,476		105,7260	420,000	446,972			(1,504)		3.150	1.954	JD	625	6,615	08/29/2019	12/14/2025
92826C-AE-2	VISA INC VISA INC			1	1FE	3,118,044		117,9600	3,000,000	3,108,875			(5,081)		4.150	3.837	JD	5,879	186,750	02/21/2018	12/14/2035
928668-AM-4	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO			1	2FE	8,514,542		100,1320	8,636,000	8,610,569			61,148		2.400	3.134	MN	22,451	207,240	06/01/2018	05/22/2020
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO			1	2FE	12,937,957		110,7160	12,500,000	12,894,857			(43,100)		4.625	4.015	MN	77,083	578,188	04/03/2019	11/13/2025
92940P-AB-0	WPKCO INC SENIOR CORP BND			1	2FE	9,701,243		110,0690	9,195,000	9,656,094			(45,149)		4.650	3.716	MS	125,895	213,784	05/01/2019	03/15/2026
92976G-AJ-0	WELLS FARGO BANK NA CORP BND			1	1FE	5,500,257		144,7440	5,500,272	5,500,082			(175)		6.600	3.291	JJ	115,647		12/31/2019	01/15/2038
931142-DH-3	WALMART INC SENIOR CORP BND			2	1FE	430,416		102,1740	420,000	429,398			(1,018)		2.550	1.788	AO	2,380	5,355	08/29/2019	04/11/2023
931142-DV-2	WALMART INC SENIOR CORP BND			1	1FE	434,994		103,2690	420,000	434,054			(940)		2.650	1.916	JD	495	5,565	08/29/2019	12/15/2024
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	2FE	371,315		101,3390	350,000	371,173			(142)		4.800	4.393	MN	2,007	8,400	08/29/2019	11/18/2044
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	2FE	3,512,145		104,2400	3,648,400	3,510,571			(1,574)		3.800	3.727	MN	15,886	133,000	03/01/2019	11/18/2024
94106L-AZ-2	WASTE MANAGEMENT INC SENIOR CORP BND			1	2FE	262,300		105,1280	250,000	256,022			(1,356)		3.500	2.877	MN	1,118	8,750	01/28/2015	05/15/2024
94244E-AA-6	WATFORD HOLDINGS LTD SENIORCORPND144A			2	2FE	8,000,000		102,1380	8,171,040	8,000,000			8,000,000		6.500	6.500	JJ	258,556		06/27/2019	07/02/2029
947890-AH-2	WEBSTER FINANCIAL CORPORATION SENIOR COR			1	2FE	98,279		105,4070	95,000	96,622			(383)		4.375	3.914	FA	1,570	4,156	01/28/2015	02/15/2024
94973V-AY-3	WELLPOINT INC WELLPOINT INC			1	2FE	10,968,500		112,8450	10,000,000	10,890,317			(24,196)		4.625	4.018	MN	59,097	462,500	07/29/2016	05/15/2042
94973V-BB-2	ANTHEM INC SENIOR CORP BND			1	2FE	4,102,238		112,8300	4,231,125	4,074,933			(8,390)		4.650	4.067	JJ	80,406	174,375	07/26/2016	01/15/2043
94973V-BF-3	ANTHEM INC SENIOR CORP BND			1	2FE	13,613,891		119,6790	13,616,913	13,596,208			(11,909)		5.100	4.804	JJ	306,869	665,499	06/07/2018	01/15/2044
94974E-RF-0	WELLS FARGO & COMPANY SUB CORP BND			1	1FE	16,132,278		131,7850	13,661,000	16,105,566			(22,706)		5.606	4.381	JJ	353,135	387,487	12/31/2019	01/15/2044
94974E-SK-8	WELLS FARGO & COMPANY SENIOR CORP BND			2	1FE	3,049,626		102,0640	3,000,000	3,047,125			(2,501)		3.069	2.285	JJ	40,153		11/20/2019	01/24/2023
94974E-FC-9	WELLS FARGO & COMPANY SENIOR CORP BND			1	1FE	4,114,622		103,2710	4,000,000	4,109,101			(5,521)		3.500	2.214	MS	43,944		11/20/2019	03/08/2022
94974E-FP-0	WELLS FARGO & COMPANY SUB CORP BND			1	1FE	3,030,558		128,4320	2,900,000	3,017,871			(2,502)		5.375	5.079	MN	25,546	155,875	03/17/2014	11/02/2043
94974E-GL-8	WELLS FARGO & COMPANY SUB CORP BND			1	1FE	19,726,002		109,5890	18,000,000	19,725,472			(530)		4.300	2.879	JJ	341,850		12/31/2019	07/22/2027
94974E-GQ-7	WELLS FARGO & COMPANY SUB CORP BND			1	1FE	6,454,805		122,3280	6,500,000	6,457,851			791		4.900	4.769	MN	38,928	318,500	12/14/2015	11/17/2045
94974E-GO-7	WELLS FARGO & COMPANY SUB CORP BND			1	1FE	11,704,865		122,3280	11,300,000	11,682,794			(7,613)		4.900	4.769	MN	67,674	553,700	01/06/2017	11/17/2045
95101V-AA-7	WESLEYAN UNIVERSITY SENIOR CORP BND			1	1FE	2,058,262		112,1870	1,745,000	2,058,262					4.781	4.040	JJ	41,714		10/10/2019	07/01/2116
95709T-AK-6	WESTAR ENERGY INC WESTARENERGY INC			1	1FE	2,794,680		119,0660	2,675,000	2,790,384			(2,851)		4.625	4.328	MS	41,240	123,719	06/01/2018	09/01/2043
95765P-AA-7	WESTERN AND SOUTHERN LIFE INS SUB CORP B			1	1FE	2,238,458		118,6340	2,250,000	2,238,583			126		5.150	5.184	JJ	53,431	55,363	01/17/2019	01/15/2049
958254-AA-2	WESTERN MIDSTREAM OPERATING LP SENIOR CO			2	2FE	558,087		103,1820	500,000	512,054			(9,956)		5.375	3.256	JD	2,240	26,875	01/28/2015	06/01/2021
960413-AT-9	WESTLAKE CHEMICAL CORP SENIORCORPND			1	2FE	11,124,115		103,6710	11,500,000	11,159,881			35,766		3.600	4.113	FA	156,400	207,000	04/17/2019	08/15/2026
960																					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
970648-AH-4	WILLIS NORTH AMERICA INC SENIORCORPOND			2	2FE	2,989,410		117,9730	3,000,000	2,989,641				169	5.050	5.073	MS	44,608	153,604	09/05/2018	09/15/2048
97263B-AA-1	WILTON RE FINANCE LLC SRUNSEC CORP BND 1			1	2FE	753,488		102,4280	750,000	752,846				(642)	5.875	5.745	MS	11,138	44,063	01/31/2019	03/30/2033
97650W-AG-3	WINTRUST FINANCIAL CORPORATION SRSUB COR			1	2FE	1,000,000		106,4010	1,000,000	1,000,000					4.850	4.850	JD	3,368	24,250	06/03/2019	06/06/2029
976657-AG-1	WEC ENERGY GROUP INC CORP BOND			1	2FE	10,238,743		127,1800	8,811,000	10,129,201			(70,500)		6.200	4.673	AO	136,571	546,282	06/01/2018	04/01/2033
976826-BE-6	WISCONSIN POWER AND LIGHT COMP			1	1FE	668,756		136,9840	470,000	637,919			(6,714)		6.375	3.616	FA	11,319	29,963	01/28/2015	08/15/2037
98389B-AH-3	XCEL ENERGY INC CORP BND			1	2FE	8,277,476		135,2560	6,324,000	8,088,233			(73,249)		6.500	4.148	JJ	205,530	411,060	06/01/2018	07/01/2036
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC SENIOR CORP			1	2FE	1,942,646		105,2200	2,000,000	1,948,965			6,319		4.750	5.305	AO	16,361	95,000	03/19/2019	04/29/2025
98978V-AB-9	ZOETIS INC SENIOR CORP BND			1	2FE	14,030,674		102,9500	14,000,000	14,012,753			(4,074)		3.250	3.217	FA	189,583	455,000	04/01/2015	02/01/2023
BGA0FH-ZN-1	HALCYON 2015-1 RR CORPOND				1FE			99,8880							4.007	191,829	JAJO		197,040	07/02/2018	04/20/2027
BGA0FH-RW-4	HALCYON 2017-2 RR CORPOND				1FE			100,0800							4.405	297,667	JAJO		226,056	07/02/2018	11/15/2029
BGA0H9-3M-4	SUNLIGHT 2018 A CORPOND				1FE	53,848,790		99,0820	53,354,334	53,848,790					5.821	5,861	MON	269,919	2,618,013	12/31/2019	02/28/2043
BGA0H9-6B-5	SUNLIGHT 2018 B CORPOND				2FE	5,793,931		99,6910	5,793,931	5,793,931					6.932	6,992	MON	34,585	343,043	12/31/2019	02/28/2043
BGA0JN-Y5-4	OFS SECURITIES INC TERMILOAN				1FE	16,400,000		98,8400	16,209,760	16,391,577			(50,734)		4.398	4,019	JAJO	156,265	1,007,905	07/30/2018	10/15/2025
BGH5MR-84-5	HARDWOOD FUNDING LLC HARDWOODFUNDINGLLC				1FE	850,000		109,5200	850,000	850,000					4.230	4,230	JD	2,397	42,447	08/08/2018	06/07/2038
BHMO07-8Z-7	AQUARIUM WATER CO OF CONN AQUARIUMWATERC			1	2FE	8,398,834		132,5500	6,700,000	8,277,944			(98,283)		6.430	4,239	JD	3,036	546,550	06/01/2018	06/29/2034
BHMO07-8Z-7	AQUARIUM WATER CO OF CONN AQUARIUMWATERC			1	1FE	2,256,403		132,5500	1,800,000	2,223,925					6.430	4,239	JD			06/01/2018	06/29/2034
BHMO14-GK-7	DODGER TICKETS LLC DODGETICKETSLLCSERAS				2FE	10,481,668		111,7730	9,898,192	10,420,596			(38,680)		5.660	4,924	MAR	421,734	560,238	06/01/2018	03/31/2030
BHMO17-MA-5	DETROIT EDISON COMPANY DETROITEDISONCOMP				1FE	11,764,187		110,1460	11,040,000	11,563,608					5.190	3,038	AO	143,244	572,976	06/01/2018	10/01/2023
BHMO21-3U-4	NORTHERN ILLINOIS GAS COMPANY NORTHERNIL				1FE	14,040,554		125,5660	14,851,946	13,913,052			(81,522)		5.850	4,367	JD	57,662	691,938	06/01/2018	12/15/2036
BHMO22-86-7	CHEYENNE LIGHT FUEL AND PIIR CHEYENNELIGH				1FE	25,260,491		132,3810	19,700,000	24,965,650			(188,769)		6.670	4,482	MIN	149,649	1,313,990	06/01/2018	11/20/2037
BHMO3C-N5-2	ALLETE INC ALLETEINC				1FE	8,596,087		111,2710	7,886,000	8,382,342					6.020	3,984	MIN	79,123	474,737	06/01/2018	05/01/2023
BHMO62-7E-0	BASIN ELECTRIC POWER COOPERATI BASINELEC				1FE	2,632,732		123,4210	2,250,000	2,588,296			(28,526)		7.690	5,537	JD	6,729	173,025	06/01/2018	12/17/2028
BHMOGB-W0-1	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-			1	2FE	5,058,109		122,2400	4,194,494	4,986,432					7.870	5,736	MON	19,256	326,652	06/01/2018	10/10/2031
BHMOHX-7K-6	PNG COMPANIES LLC PNGCOMPANIESLLC				2FE	4,150,200		100,4550	4,000,000	4,013,505			(87,249)		5.530	3,284	FA	76,806	221,200	06/01/2018	02/26/2020
BHMOJ2-FU-1	UNITED ILLUMINATING CO LIMITEDILLUMINATIN				1FE	10,408,371		127,7060	8,700,000	10,336,152					6.090	4,659	FA	220,763	529,830	06/01/2018	07/27/2040
BHMOLE-EA-1	BASIN ELECTRIC POWER COOPERATI BASINELEC				1FE	12,999,558		103,7210	13,157,660	13,013,995			(9,274)		4.000	4,117	AO	131,577	526,306	06/01/2018	10/01/2031
BHMOLE-GM-1	GREEN MOUNTAIN POWER CORP GREENMOUNTAINP				1FE	3,550,468		112,6760	3,400,000	3,544,383			(3,919)		4.560	4,259	MIN	19,380	155,040	06/01/2018	11/18/2041
BHMO17-93-3	ENVESTRA VICTORIA LTD ENVESTRALTD				2FE	11,101,068		106,1330	11,000,000	11,086,682			(9,508)		4.550	4,426	JJ	234,957	500,500	06/01/2018	07/12/2027
BHMO1E-M2-5	AQUARIUM WATER CO OF CONN AQUARIUMWATERC				2FE	15,104,889		108,0270	15,000,000	15,096,778			(5,702)		4.290	4,224	FA	243,100	643,500	06/01/2018	08/15/2032
BHMO1Z-C0-6	DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL				1FE	14,700,902		103,3840	15,323,704	14,739,427			24,503		3.506	3,833	JAJO	125,358	537,249	06/01/2018	09/30/2036
BHMO1P-FV-2	KIRBY CORP KIRBYCORPORATION				2FE	9,885,830		100,0100	10,000,000	9,989,589			65,962		2.720	3,400	FA	93,689	272,000	06/01/2018	02/27/2020
BHMO17-04-9	PORTLAND GENERAL ELECTRIC COMP PORTLANDG				1FE	9,288,954		115,4330	10,000,041	9,265,441			(15,135)		4.740	4,267	MIN	52,511	410,958	06/01/2018	11/15/2042
BHMO1AN-BZ-5	VERIZON CORPORATE SERVICES GRO VERIZONCO			4	2FE	4,754,161		105,8500	4,849,176	4,762,172			5,688		3.812	4,085	MON	8,216	184,851	06/01/2018	05/15/2035
BHMO1EZ-6U-1	PORTLAND GENERAL ELECTRIC COMP PORTLANDG				1FE	26,938,148		100,1050	27,528,875	27,275,107			214,565		2.510	3,337	JJ	335,538	690,250	06/01/2018	01/06/2021
BHMO1F9-40-6	HARDWOOD FUNDING LLC HARDWOODFUNDINGLLC				1FE	2,908,698		103,8260	3,000,000	2,924,600					3.420	3,865	JD	6,840	103,170	06/01/2018	06/07/2026
BHMO1J8-0C-4	ELECTRIC TRANSMISSION TEXAS LL ELECTRICT				2FE	7,470,739		103,3780	8,152,389	7,496,635			16,291		3.900	4,327	MS	88,849	307,554	06/01/2018	03/17/2036
BHMO1KX-MB-3	VIRGINIA INTERNATIONAL GATEWAY VIRGINIAI				1FE	33,258,528		109,3630	34,500,000	33,312,025			33,493		3.720	3,976	MJSD	3,565	1,283,400	06/01/2018	11/03/2041
BRTHW1-D0-0	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC				1FE	4,130,000		106,5600	3,878,399	4,075,941			(34,668)		5.480	4,336	JJ	105,678	212,536	06/01/2018	01/02/2025
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC				1FE	1,514,281		106,0250	1,426,064	1,495,354			(12,142)		5.480	4,387	JJ	38,857	77,650	06/01/2018	01/02/2025
BRTHW1-DE-0	CONSOLIDATED EDISON INC CONSOLIDATEDEDIS				1FE	3,358,620		115,3010	2,800,063	3,151,147			(132,435)		8.710	3,428	JD	677	357,990	06/01/2018	06/30/2022
BRTHW1-F6-5	GUADALUPE VALLEY ELECTRIC COOP GUADALUPE			4	1FE	1,967,286		106,8350	1,980,000	1,967,977			453		3.890	3,956	JD	6,419	77,653	06/01/2018	12/01/2045
BRTNP7-F4-2	AMERICOLD REALTY TRUST CORPOND				2FE	1,000,000		110,8440	1,000,000	1,000,000					0.000	2,890	JD		28,890	11/06/2018	01/28/2029
BRTNVC-FB-8	AIR CARGO LOGISTICS FT WORTH T CORP BND				2FE	749,643		106,5200	749,643	749,643					4.494	4,494	MON	1,965	29,490	05/07/2019	11/10/2039
BRTQ1S-SL-8	ARTHUR J GALLAGHER & CO CORP BND				2FE	13,000,000		108,9020	13,000,000	13,000,000					4.720	4,720	FA	235,213	306,800	01/18/2019	02/13/2024
BRTQHB-8G-3	ARTHUR J GALLAGHER & CO CORP BND				2FE	2,250,000		107,8290	2,250,000	2,250,000					5.140	5,140	MS	34,695	57,825	01/18/2019	03/13/2031
BRTU2P-CT-9	GIES LLC CORP BND				1FE	1,600,000		100,6460	1,600,000	1,600,000					8.000	8,078	FMAN	3,911		05/31/2019	11/20/2029
BRTUY5-W9-0	CTL-AMZN S BERNARDINO A-1 FUND CORP BND				2FE	750,000		100,0000	750,000	750,000					4.533	4,533	MON			07/03/2019	03/10/2041
BRTXEP-LN-3	PETERSHILL LLP CORP BND				2FE	160,200		100,5510	161,082	160,200					5.000	5,000	JJ	645		09/27/2019	12/02/2039
BRTXNO-8N-3	PHOFFSHOREP ISSUER CORP BND				2	96,600		100,5510	96,600	96,600					5.000	5,000	MS	1,114		09/27/2019	12/02/2039
BRTXN3-A5-3	PHONSHOREP ISSUER CORP BND				2	126,600		100,5510	126,600	126,600					5.000	5,000	MS	1,459		09	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH CORP BND	A	1	2FE		7,010,211		100,8780	7,071,736	7,010,211		7,010,034	(33)		3.875	3.874	MS	79,985	271,646	03/11/2015	09/15/2024
013716-AQ-8	RIO TINTO ALCAN INC DEB	A	1	1FE		3,362,545		140,8050	3,766,534	2,675,000		3,277,551	(41,724)		7.250	4.572	MS	57,104	193,938	06/01/2018	03/15/2031
064159-QD-1	BANK OF NOVA SCOTIA SENIOR CORP BND	A	1	1FE		910,853		101,5090	918,656	905,000		910,657	(196)		2.375	2.162	JJ	9,732		11/20/2019	01/18/2023
11271L-AC-6	BROOKFIELD FINANCE INC SENIORCORPBND	A	1	1FE		716,918		107,2570	804,428	750,000		720,774	2,955		3.900	4.481	JJ	12,675	29,250	09/07/2018	01/25/2028
136069-BA-2	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	A	2	1FE		1,912,986		101,0910	1,920,729	1,900,000		1,912,689	(517)		2.606	2.340	JJ	21,869		11/20/2019	07/22/2023
136385-AL-5	CANADIAN NATURAL RESOURCES LTD CORP BND	A	1	2FE		3,669,700		130,1310	3,669,694	2,820,000		3,669,614	(86)		6.250	3.919	MS	51,896		12/31/2019	03/15/2038
29250N-AF-2	ENBRIDGE INC SENIOR CORP BND	A	1	2FE		982,212		105,6620	1,056,620	1,000,000		991,534	2,042		4.000	4.247	AO	10,000	40,000	01/28/2015	10/01/2023
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD SRUNSEC C	A	2	2FE		2,526,046		122,5730	2,681,897	2,188,000		2,516,895	(9,151)		7.750	6.320	JJ	78,191	84,785	01/23/2019	07/15/2037
56501R-AE-6	MANULIFE FINANCIAL CORP SUB CORP BND	A	2	1FE		2,469,274		103,7510	2,469,274	2,380,000		2,469,245	(29)		4.061	3.463	FA	34,097		12/31/2019	02/24/2032
67077M-AS-7	NUTRIEN LTD SENIOR CORP BND	A	1	2FE		5,403,750		117,9520	5,897,600	5,000,000		5,390,026	(8,312)		5.250	4.710	JJ	121,042	262,500	04/10/2018	01/15/2045
67077M-AU-2	NUTRIEN LTD SENIOR CORP BND	A	1	2FE		13,347,800		119,2650	16,100,775	13,500,000		13,349,486	1,686		5.000	5.073	AO	168,750	337,500	04/25/2019	04/01/2049
71644E-AJ-1	PETRO-CANADA CORP BND	A	1	1FE		4,107,554		142,4670	4,950,728	3,475,000		3,989,706	(15,887)		6.800	5.508	MN	30,194	236,300	10/21/2010	05/15/2038
725906-AH-4	BARRICK GOLD CORP PLACERDOMEINC	A	1	2FE		1,432,303		118,6070	1,477,843	1,246,000		1,418,122	(9,099)		6.375	4.935	MS	26,478	79,433	06/01/2018	03/01/2033
725906-AN-1	BARRICK GOLD CORP CORP BND	A	1	2FE		1,610,152		128,5930	1,772,012	1,378,000		1,597,676	(8,981)		6.450	4.980	AO	18,764	88,881	07/31/2018	10/15/2035
77509N-AF-0	ROGERS COMMUNICATIONS INC CORP BND	A	1	2FE		3,614,045		147,0360	3,958,209	2,692,000		3,539,565	(47,842)		8.750	5.250	MN	39,258	235,550	06/01/2018	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC CORP BND	A	1	2FE		4,103,261		146,0660	4,381,980	3,000,000		4,005,919	(22,016)		7.500	5.482	FA	85,000	225,000	03/05/2018	08/15/2038
775109-BB-6	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	1	2FE		5,563,559		121,1950	6,466,965	5,336,000		5,556,165	(4,971)		5.000	4.709	MS	78,558	266,800	06/01/2018	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	2	2FE		5,012,850		111,4230	5,571,150	5,000,000		5,012,836	(14)		4.300	4.284	FA	81,222	107,500	03/21/2019	02/15/2048
780082-AD-5	ROYAL BANK OF CANADA SUB CORP BND MTN	A	1	1FE		17,749,072		110,9320	17,749,120	16,000,000		17,748,373	(699)		4.650	2.687	JJ	318,267		12/31/2019	01/27/2026
78013G-KN-4	ROYAL BANK OF CANADA ROYALBANKOFCANADA	A	1	1FE		2,952,033		100,1910	3,005,730	3,000,000		2,984,990	17,882		2.150	2.772	AO	11,646	64,500	02/21/2018	10/26/2020
78013X-6D-5	ROYAL BANK OF CANADA SENIOR CORP BND MT	A	1	1FE		1,610,152		102,0600	1,837,080	1,800,000		1,833,127	(1,585)		2.800	1.987	AO	8,680		11/20/2019	04/29/2022
867224-AA-5	SUNCOR ENERGY INC SENIOR CORP BND	A	1	1FE		152,353		106,1350	159,203	150,000		151,240	(242)		3.600	3.406	JJ	450	5,400	01/28/2015	12/01/2024
86828L-AA-0	SUP PLUS LP AND SUP GEN PART SRUNSEC COR	A	1	3FE		1,701,810		107,3750	1,825,375	1,700,000		1,701,577	(233)		7.000	6.948	JJ	54,872	59,500	05/13/2019	07/15/2026
878742-AW-5	TECK RESOURCES LTD SENIOR CORP BND	A	2	2FE		5,367,630		114,6450	5,732,250	5,000,000		5,362,588	(5,042)		6.250	5.656	JJ	144,097	156,250	05/14/2019	07/15/2041
87971M-BK-8	TELUK CORPORATION SENIORCORPBND	A	1	2FE		4,803,828		110,2570	5,347,465	4,850,000		4,804,391	563		4.300	4.357	JD	9,269	114,123	05/22/2019	06/15/2049
891160-HJ-9	TORONTO-DOMINION BANK/THE SUB CORP BND	A	2	1FE		5,250,393		104,5900	5,250,418	5,020,000		5,250,309	(84)		3.625	2.867	MS	53,582		12/31/2019	09/15/2031
893526-DF-7	TRANSCANADA PIPELINES LTD CORP BND	A	1	2FE		864,756		123,9080	973,917	786,000		859,269	(3,600)		5.600	4.695	MS	11,126	44,016	06/01/2018	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD CORP BND	A	1	2FE		655,885		132,3970	748,043	565,000		652,073	(2,440)		6.100	4.897	JD	2,872	34,465	06/01/2018	06/01/2040
89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP BN	A	1	2FE		1,246,376		144,5960	1,398,243	967,000		1,233,150	(8,533)		7.250	4.967	FA	26,485	70,108	06/01/2018	08/15/2038
89352H-AK-5	TRANSCANADA PIPELINES LTD SENIOR CORP BN	A	1	2FE		398,357		105,3860	400,467	380,000		388,258	(2,180)		3.750	3.096	AO	2,969	14,250	01/28/2015	10/16/2023
98417E-AC-4	GLENCORE FINANCE CANADA LTD GLENCORE FIN	A	1	2FE		3,414,090		121,5880	3,647,640	3,000,000		3,404,973	(9,117)		6.900	5.687	MN	26,450	207,000	04/08/2019	11/15/2037
98417E-AN-0	GLENCORE FINANCE CANADA LTD SENIOR CORP	A	1	2FE		2,075,540		111,7740	2,235,480	2,000,000		2,074,470	(1,070)		6.000	5.700	MN	15,333	120,000	05/07/2019	11/15/2041
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP BND	D	1	2FE		9,168,480		108,9880	9,808,920	9,000,000		9,153,791	(3,402)		4.850	4.730	JD	19,400	436,500	02/05/2015	06/15/2044
00772B-AM-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D	1	2FE		726,053		104,8560	725,604	692,000		724,013	(2,040)		5.000	2.287	AO	8,650		11/20/2019	10/01/2021
00772B-AR-2	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D	1	2FE		15,305,250		103,3240	15,498,600	15,000,000		15,240,753	(64,497)		3.950	3.108	FA	246,875	296,250	06/07/2019	02/01/2022
00774M-AF-2	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D	2	2FE		839,145		105,6530	845,224	800,000		837,955	(1,190)		4.125	2.661	JJ	16,317		11/20/2019	07/03/2023
00774M-AK-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D	1	2FE		4,871,191		108,4120	5,051,999	4,660,000		4,871,757	(29,434)		4.875	3.800	JJ	104,122	113,588	04/16/2019	01/16/2024
007924-AJ-2	AEGON NV SUB CORP BND	D	2	2FE		2,840,700		108,5960	3,257,880	3,000,000		2,842,847	2,147		5.500	5.882	AO	36,667	165,000	02/08/2019	04/11/2048
00913R-AE-6	AIR LIQUIDE FINANCE SA SENIOR CORP BND 1	D	1	1FE		1,995,940		103,3600	2,067,200	2,000,000		1,996,205	85		3.500	3.511	MS	18,278	70,000	09/22/2016	09/27/2046
01609W-AP-7	ALIBABA GROUP HOLDING LTD SENIOR CORP BN	D	2	1FE		1,018,854		102,0050	1,020,050	1,000,000		1,017,719	(1,135)		3.125	2.084	MN	2,865	15,625	11/20/2019	11/28/2021
03938L-AP-9	ARCELOORMITTAL SENIOR CORP BND	D	1	2FE		4,056,643		121,8930	4,388,148	3,600,000		4,048,991	(7,652)		7.000	5.920	AO	53,200	231,000	09/09/2019	10/15/2039
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD SENIOR CORP	D	1	2FE		1,080,328		107,6520	1,076,520	1,000,000		1,038,483	(9,112)		4.650	3.577	MN	5,942	46,500	01/28/2015	11/15/2023
046353-AD-0	ASTRAZENECA PLC CORP BND	D	1	2FE		28,898,045		141,0470	32,725,725	23,202,000		28,594,643	(195,262)		6.450	4.527	MS	440,845	1,496,529	06/01/2018	09/15/2037
052528-AH-9	AUSTRALIA AND NEW ZEALAND BANK SUB CORP	D	1	2FE		1,051,370		106,4750	1,064,750	1,000,000		1,025,933	(5,567)		4.500	3.828	MS	12,750	45,000	01/28/2015	03/19/2024
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANK SUB CORP	D	1	2FE		5,330,835		106,6170	5,330,850	5,000,000		5,330,707	(128)		4.400	3.244	MN	25,667		12/31/2019	05/19/2026
054536-AA-5	AXA SA SUBCORPBND	D	1	2FE		2,702,299		145,2850	2,702,301	1,860,000		2,702,121	(178)		8.600	3.569	JD	7,109		12/31/2019	12/15/2030
055451-AX-6	BHP BILLITON FINANCE USA LTD SUB CORP BN	D	2	2FE		5,870,850		117,4170	5,870,850	5,000,000		5,870,482	(368)		6.750	3.412	AO	67,500		12/31/2019	10/

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067316-AH-2	BACARDI LTD SENIORCORPBND144A	D		1	2FE	1,457,850		1,162,188	1,500,000	1,458,863					5.300	5.492	MN	10,158	79,500	08/01/2018	05/15/2048
06738E-AJ-4	BARCLAYS PLC SENIOR CORP BND	D		1	2FE	2,034,860		2,430,860	2,000,000	2,032,582	(604)				5.250	5.135	FA	39,083	105,000	09/17/2015	08/17/2045
06738E-AV-7	BARCLAYS PLC SENIORCORPBND	D		1	2FE	4,738,300		5,906,450	5,000,000	4,743,963	4,223				4.950	5.309	JJ	117,563	247,500	09/21/2018	01/10/2047
06738E-BD-6	BARCLAYS PLC SENIOR CORP BND	D		1	2FE	1,025,500		1,127,610	1,000,000	1,023,798					4.972	4.626	MN	6,215	49,720	03/21/2019	05/16/2029
06738E-BH-7	BARCLAYS PLC SENIOR CORP BND	D		2	2FE	2,750,000		2,890,938	2,750,000	2,750,000					3.932	3.932	MN	16,220	54,065	04/30/2019	05/07/2025
09659W-2C-7	BNP PARIBAS SA SRBNCORPBND144A	D		1	1FE	4,777,900		5,226,700	5,000,000	4,813,011					3.500	4.060	MN	21,875	175,000	03/14/2018	11/16/2027
09659W-2D-5	BNP PARIBAS SA SRBN CORP BND 144A MTM	D		1	1FE	11,249,150		103,8640	11,500,000	11,279,015					3.375	3.799	JJ	185,438	194,063	04/01/2019	01/09/2025
09659W-2H-6	BNP PARIBAS SA SRBN CORP BND 144A MTM	D		2	1FE	9,805,410		10,584,450	9,000,000	9,764,723					5.198	4.064	JJ	222,215	233,910	05/23/2019	01/10/2030
11042A-AA-2	BRITISH AIRWAYS PLC SECURED CORP BND 144	C		1	1FE	766,522		105,8370	718,053	741,261					4.625	3.452	MJSD	1,015	33,210	01/28/2015	12/20/2025
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC CORP BND	D		1	2FE	31,900,183		33,125,690	21,539,000	31,431,025					9.625	4.107	JD	92,139	1,101,004	12/31/2019	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D		1	2FE	509,280		574,940	500,000	508,568					5.125	4.881	JD	1,922	25,625	01/16/2019	12/04/2028
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D		1	2FE	6,308,220		6,459,480	6,000,000	6,266,584					4.500	3.256	JD	20,250	270,000	05/07/2019	12/04/2023
11778B-AB-8	SKY GROUP FINANCE LTD CORP BND 144A	D		1	1FE	8,331,038		9,389,041	6,892,000	8,202,591					6.500	4.770	AO	94,574	447,980	07/31/2018	10/15/2035
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D		2	2FE	20,245,500		100,5800	20,215,000	20,244,722					3.610	3.592	MS	220,956	292,956	09/06/2019	09/12/2034
202740-HR-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D		2	2FE	5,407,405		5,407,400	5,000,000	5,407,231					4.500	2.992	JD	13,750		12/31/2019	12/09/2025
21684A-AA-4	COOPERATIVE RABOBANK NA SUB CORP BND	D		1	2FE	433,568		433,568	400,000	433,546					4.625	2.368	JD	1,542		12/31/2019	12/01/2023
21684A-AB-2	COOPERATIVE RABOBANK NA RABOBANK NEDERL	D		1	2FE	12,894,444		13,316,360	11,458,000	12,847,351					5.750	4.885	JD	54,903	658,835	06/01/2018	12/01/2043
21684A-AC-0	COOPERATIVE RABOBANK NA SUB CORP BND	D		1	2FE	1,346,980		1,356,538	1,250,000	1,345,218					4.375	2.890	FA	22,331		11/20/2019	08/04/2025
21684A-AD-8	COOPERATIVE RABOBANK NA SUB CORP BND	D		1	2FE	10,313,600		12,797,000	10,000,000	10,292,785					5.250	5.055	FA	214,375	525,000	10/06/2015	08/04/2045
21684A-AD-8	COOPERATIVE RABOBANK NA SUB CORP BND	D		1	2FE	3,074,610		3,839,100	3,000,000	3,069,549					5.250	5.055	FA	64,313	157,500	08/31/2015	08/04/2045
21684A-AF-3	COOPERATIVE RABOBANK NA SUB CORP BND	D		1	2FE	1,990,920		2,083,980	2,000,000	1,993,670					3.750	3.805	JJ	33,333	75,000	07/14/2016	07/21/2026
21685W-CJ-4	COOPERATIVE RABOBANK NA CORP BND MTN	D		1	1FE	5,467,984		5,468,000	4,000,000	5,467,848					5.250	2.929	MN	21,583		12/31/2019	05/24/2041
22303Q-AN-0	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D		1	1FE	5,137,100		102,7420	5,000,000	5,136,933					3.200	1.922	JD	7,111		12/31/2019	06/15/2022
22535W-AA-5	CREDIT AGRICOLE SA LONDON SENIORCORPBND1	D		1	1FE	1,015,240		1,023,320	1,000,000	1,007,848					3.375	2.973	JJ	16,031	33,750	12/19/2017	01/10/2022
22535W-AB-3	CREDIT AGRICOLE SA LONDON SENIOR CORP BND	D		1	1FE	5,566,671		5,727,604	5,300,000	5,509,379					4.125	3.486	JJ	103,847	128,625	09/22/2017	01/10/2027
225433-AF-8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D		1	2FE	1,697,960		2,146,403	1,700,000	1,698,201					4.875	4.882	MN	10,590	82,875	01/15/2016	05/15/2045
225433-AH-4	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D		1	2FE	3,635,969		3,644,025	3,500,000	3,630,666					3.800	2.367	MS	39,161		11/20/2019	09/15/2022
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV CORP BND	D		1	2FE	3,416,446		3,810,685	3,086,000	3,403,154					5.700	4.905	AO	43,976	175,902	06/01/2018	10/01/2040
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN BD	D		1	2FE	22,991,818		24,630,431	16,719,000	22,351,311					8.750	4.646	JD	65,018	1,462,913	06/01/2018	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL CORP BND	D		1	2FE	4,104,975		4,132,030	3,500,000	4,055,914					4.875	3.808	MS	54,505	170,625	09/23/2016	03/06/2042
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIORCORP	D		1	2FE	6,750,035		7,182,114	5,700,000	6,737,735					6.500	4.578	AO	79,800	180,000	12/31/2019	10/07/2039
29359U-AA-7	ENSTAR GROUP LTD SENIORCORPBND	D		1	2FE	100,927		103,6900	100,000	100,575					4.000	4.211	MS	1,388	4,500	08/15/2018	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP BND	D		1	2FE	6,225,625		6,697,063	6,250,000	6,226,787					4.950	5.000	JD	25,781	157,266	05/22/2019	06/01/2029
35177P-AL-1	ORANGE SA CORP BND	D		1	2FE	28,979,291		154,9030	18,708,000	28,977,172					9.000	3.135	MS	561,240		12/31/2019	03/01/2031
35177P-AX-5	ORANGE SA SENIOR CORP BND	D		1	2FE	9,249,661		10,427,574	8,095,000	9,177,702					5.375	4.414	JJ	203,050	435,106	06/13/2018	01/13/2042
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	D		1	2FE	1,471,433		1,604,595	1,500,000	1,473,560					4.418	4.575	MN	8,468	66,270	02/21/2018	11/15/2035
404280-AF-6	HSBC HOLDINGS PLC CORP BND	D		1	1FE	8,987,158		8,977,292	6,448,000	8,966,509					7.625	3.670	MN	60,092	245,830	11/13/2019	05/17/2032
404280-AG-4	HSBC HOLDINGS PLC SENIOR CORP BND	D		1	1FE	15,361,994		136,6660	14,420,000	15,466,866					6.500	5.732	MN	153,613	761,150	08/29/2019	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP BND	D		1	1FE	38,370,561		39,678,898	28,700,000	38,203,336					6.500	3.887	MS	549,286	308,750	12/31/2019	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC SUB CORP BND	D		1	1FE	8,524,462		8,620,706	6,050,000	8,516,599					6.800	3.721	JD	34,283	130,900	12/31/2019	06/01/2038
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND	D		1	1FE	3,395,358		4,174,269	3,300,000	3,388,125					5.250	5.057	MS	51,494	173,250	09/09/2015	03/14/2044
404280-AY-5	HSBC HOLDINGS PLC SENIOR CORP BND	D		1	1FE	4,050,986		4,050,800	4,000,000	4,047,199					2.950	2.090	MN	11,800	59,000	11/20/2019	05/25/2021
404280-BB-4	HSBC HOLDINGS PLC SENIOR CORP BND	D		2	1FE	1,104,527		1,111,522	1,042,000	1,103,530					3.900	2.883	MN	4,064	20,319	11/20/2019	05/25/2026
404280-BJ-7	HSBC HOLDINGS PLC SENIOR CORP BND	D		2	1FE	499,996		501,201	490,000	498,697					3.262	2.428	MS	4,795	7,992	08/29/2019	03/13/2023
404280-BK-4	HSBC HOLDINGS PLC SENIOR CORP BND	D		2	1FE	447,300		449,387	420,000	446,204					4.041	3.069	MS	5,092	8,486	08/29/2019	03/13/2028
404280-BM-0	HSBC HOLDINGS PLC SENIOR CORP BND	D		2	1FE	3,358,154		3,371,872	3,295,000	3,355,834					3.033	2.827	MN	10,827	49,969	11/20/2019	11/22/2023
404280-BS-7	HSBC HOLDINGS PLC SENIOR CORP BND	D		2	1FE	2,410,571		2,425,229	2,305,000	2,407,260					3.950	2.571	MN	10,369		11/20/2019	05/18/2024
404280-BT-5	HSBC HOLDINGS PLC SENIORCORPBND	D		2	1FE	250,000		279,560	250,000	250,000					4.583	4.583	JD	382	11,458	06/12/2018	06/19/2029
404280-BZ-1	HSBC HOLDINGS PLC SENIOR CORP BND	D		2	1FE	361,193		362,184	345,000	360,790					3.803	2.643	MS	4,009		11/20/2019	03/11/2025
423012-AF-0	HEINEKEN NV SENIOR CORP BND 144A	D		2	2FE	8,402,607		8,547,034	8,064,000	8,384,1											

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46132F-AB-6	INVESCO FINANCE PLC SENIOR CORP BND	D	1		1FE	1,084,407	106.3030	1,063,030	1,000,000	1,040,996	(9,328)				4.000	2.927	JJ	16,778	40,000	01/28/2015	01/30/2024
46132F-AD-2	INVESCO FINANCE PLC SENIOR CORP BND	D	1		1FE	4,463,455	106.6150	4,471,021	4,475,000	4,468,043	1,008				3.750	3.779	JJ	77,380	167,813	10/08/2015	01/15/2026
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL JOHNSONCO	D	1		2FE	5,142,685	114.7650	5,672,834	4,943,000	5,136,464	(4,690)				5.700	5.385	MS	93,917	281,751	11/30/2018	03/01/2041
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	2		2FE	3,551,579	109.9250	3,774,825	3,434,000	3,550,227	(1,351)				4.625	4.395	JJ	78,970	93,917	06/28/2019	07/02/2044
478375-AS-7	JOHNSON CONTROLS INTERNATIONAL SENIORCOR	D	1		2FE	1,137,659	116.8370	1,265,345	1,083,000	1,136,098	(1,069)				5.125	4.788	MS	16,497	55,504	06/07/2018	09/14/2045
500472-AC-9	KONINKLIJKE PHILIPS NV CORP BND	D	1		2FE	1,642,948	141.6160	1,770,200	1,250,000	1,572,041	(10,952)				6.875	4.745	MS	26,259	85,938	06/25/2012	03/11/2038
50247V-AB-5	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	1		2FE	24,299,429	118.1240	26,459,776	22,400,000	24,141,939	(41,297)				5.250	4.694	JJ	542,267	1,097,250	02/27/2019	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	1		2FE	788,468	112.6800	845,100	750,000	784,911	(806)				4.875	4.552	MS	10,766	36,563	03/10/2015	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANCE II B SENIORCOR	D	1		2FE	1,647,590	104.8300	1,834,525	1,750,000	1,657,596	(10,006)				3.500	4.366	MS	20,247	61,250	01/25/2019	03/02/2027
50A0A7-ZT-0	EIRE JACKSONVILLE FLA LLC EIRE JACKSONVI	CO	4		2	1,624,007	104.2700	1,596,745	1,531,350	1,559,752	(40,371)				8.290	3.143	MON	7,405	128,959	06/01/2018	09/10/2020
539439-AM-1	LLOYDS BANKING GROUP PLC SUB CORP BND	D	1		2FE	9,266,940	108.3100	9,747,900	9,000,000	9,246,731	(20,209)				4.582	4.058	JD	24,056	206,190	06/07/2019	12/10/2025
539439-AR-0	LLOYDS BANKING GROUP PLC SENIOR CORP BND	D	1		1FE	456,120	110.2990	463,256	420,000	454,875	(1,245)				4.375	3.218	MS	5,053	9,188	08/29/2019	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC SENIORCORPBND	D	1		1FE	634,245	112.0360	672,216	600,000	633,183	(1,084)				4.550	3.780	FA	10,238	11,375	08/29/2019	08/16/2028
53944Y-AB-9	LLOYDS BANKING GROUP PLC SUB CORP BND	D	1		2FE	10,804,605	108.7800	11,421,900	10,500,000	10,783,255	(21,350)				4.650	4.154	MS	131,556	244,125	06/07/2019	03/24/2026
53944Y-AD-5	LLOYDS TSB GROUP PLC SENIOR CORP BND	D	1		1FE	437,892	105.1840	441,773	420,000	437,165	(727)				3.750	3.098	JJ	7,438		08/29/2019	01/11/2027
53944Y-AE-3	LLOYDS TSB GROUP PLC SUB CORP BND	D	1		2FE	140,546	108.2820	151,595	140,000	140,546					4.344	4.320	JJ	2,906		08/29/2019	01/09/2048
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SENIOR CORP	D	1		2FE	3,499,456	112.8180	3,610,176	3,200,000	3,456,015	(43,441)				5.750	3.604	AO	38,844	184,000	03/29/2019	04/15/2024
552081-AM-3	LYONDELLBASELL INDUSTRIES NV SENIOR CORP	D	1		2FE	7,732,136	105.2260	8,675,884	8,245,000	7,740,849	5,202				4.625	4.996	FA	132,407	381,331	06/01/2018	02/26/2055
55608J-AH-1	MACQUARIE GROUP LTD SENIOR CORP BND 144A	D	2		1FE	4,974,600	102.2000	5,110,000	5,000,000	4,977,966	3,366				3.189	3.310	MN	14,616	159,450	05/09/2019	11/28/2023
55608X-AB-3	MACQUARIE BANK LTD SUB CORP BND 144A	D	2		2FE	362,262	108.2790	391,970	362,000	362,215	(34)				4.875	4.862	JD	1,029	17,648	06/01/2018	06/10/2025
597433-AC-5	HSBC BANK PLC SENIOR CORP BND	D	1		1FE	2,689,995	121.0200	2,420,400	2,000,000	2,390,175	(65,267)				7.650	3.597	MN	25,500	153,000	01/18/2015	05/01/2025
606822-AA-2	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	1		1FE	4,748,776	101.0970	4,844,568	4,792,000	4,773,264	15,513				2.950	3.295	MS	47,121	141,364	06/01/2018	03/01/2021
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	1		1FE	2,994,798	101.0950	3,032,850	3,000,000	2,997,111	736				2.527	2.554	MS	22,743	75,810	10/28/2016	09/13/2023
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	1		1FE	10,000,000	101.3460	10,134,600	10,000,000	10,000,000					2.757	2.757	MS	82,710	275,700	09/06/2016	09/13/2026
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	1		1FE	1,862,309	103.4970	1,862,946	1,800,000	1,860,240	(2,070)				3.455	2.352	MS	20,557		11/20/2019	03/02/2023
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	1		1FE	807,297	101.3670	810,936	800,000	807,002	(295)				2.623	2.267	JJ	9,501		11/20/2019	07/18/2022
606839-AB-4	MITSUMI SUMITOMO INSURANCE CO L SUBCORPBN	D	2		1FE	2,000,000	110.6250	2,212,500	2,000,000	2,000,000					4.950	4.950	MS	31,625	49,500	02/27/2019	12/31/2049
60687Y-AG-4	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D	1		1FE	1,879,440	101.2190	2,024,380	2,000,000	1,912,542	(11,363)				2.839	3.579	MS	17,034	56,780	12/21/2016	09/13/2026
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC SENIORCORPBND	D	1		1FE	5,488,400	110.7190	5,535,950	5,000,000	5,467,698	(20,702)				4.254	3.022	MS	64,992	106,350	07/18/2019	09/11/2029
60687Y-AW-9	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D	2		1FE	1,611,945	101.2690	1,620,304	1,600,000	1,611,693	(252)				2.839	2.667	JJ	20,819		11/20/2019	07/16/2025
62854A-AN-4	MYLAN NV SENIOR CORP BND	D	1		2FE	435,834	104.2520	437,858	420,000	435,109	(725)				3.950	3.303	JD	737	8,295	08/29/2019	06/15/2026
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP BND	D	2		2FE	1,812,660	104.1580	2,083,160	2,000,000	1,821,575	8,915				4.125	5.082	AO	16,729	82,500	01/30/2019	10/18/2032
63861V-AD-9	NATIONWIDE BUILDING SOCIETY SRBN CORP BN	D	2		2FE	675,530	102.8670	694,352	675,000	675,414	(116)				3.622	3.594	AO	4,414	12,224	04/17/2019	04/26/2023
63906A-AA-8	NATWEST MARKETS PLC SENIOR CORP BND 144A	D	1		1FE	14,484,605	103.6010	15,022,145	14,500,000	14,487,776	3,171				3.625	3.658	MS	134,326	262,813	04/03/2019	09/29/2022
685218-AB-5	ORANGE SA SENIOR CORP BND	D	1		2FE	6,217,500	132.7620	6,638,100	5,000,000	6,190,723	(28,364)				5.500	4.009	FA	110,764	275,000	10/12/2016	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD SENIOR CORP BN	D	1		2FE	823,922	105.1790	788,843	750,000	771,526	(11,447)				5.450	3.772	AO	8,743	40,875	01/28/2015	10/14/2021
714264-AK-4	PERNOD-RICARD SA PERNOD-RICARD SA	D	1		1FE	10,579,331	123.5360	11,581,500	9,375,000	10,455,788	(28,923)				5.500	4.646	JJ	237,760	515,625	09/17/2015	01/15/2042
767201-AD-8	RIO TINTO FINANCE USA LTD CORP BND	D	1		1FE	3,420,638	134.0980	3,352,450	2,500,000	3,061,367	(54,187)				7.125	3.995	JJ	82,135	178,125	06/25/2012	07/15/2028
767201-AL-0	RIO TINTO FINANCE USA LTD SENIOR CORP BN	D	1		1FE	4,262,940	130.7010	4,877,761	3,732,000	4,239,625	(17,981)				5.200	4.213	MN	31,805	194,064	06/01/2018	11/02/2040
775371-AG-2	ROHMI AND HAAS HOLDINGS LTD SENIOR CORP B	D	4		2FE	56,898	101.5940	55,952	55,075	56,065	(833)				9.800	3.443	AO	1,139	5,397	04/03/2019	04/15/2020
780097-BE-0	ROYAL BANK OF SCOTLAND PLC THE SENIOR CO	D	2		2FE	1,068,765	102.4460	1,101,295	1,075,000	1,069,869	1,104				3.498	3.650	MN	4,805	37,604	03/28/2019	05/15/2023
780097-BJ-9	ROYAL BANK OF SCOTLAND PLC THE SENIOR CO	D	2		2FE	4,706,095	106.2370	4,855,031	4,570,000	4,688,251	(17,843)				4.519	3.720	JD	3,442	206,518	06/04/2019	06/25/2024
78009P-EH-0	ROYAL BANK OF SCOTLAND PLC THE SENIORCOR	D	2		2FE	750,000	115.0380	862,785	750,000	750,000					5.076	5.076	JJ	16,286	31,937	09/24/2018	01/27/2030
80283L-AV-5	SANTANDER UK PLC SENIOR CORP BND	D	1		1FE	2,111,055	103.4330	2,115,205	2,045,000	2,107,327	(3,728)				3.750	2.081	MN	9,799		11/20/2019	11/15/2021
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND	D	1		1FE	620,802	145.9590	613,028	420,000	618,220	(2,582)				6.375	3.072	JD	1,190	13,388	08/29/2019	12/15/2038
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	1		1FE	1,764,257	121.9530	1,890,272	1,550,000	1,742,357	(4,933)				4.550	3.753	FA	27,523	70,525	04/13/2015	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	1		1FE	515,550	119.3820	501,404	420,000	514,732	(818)				4.375	3.086	MN	2,552	9,188	08/29/2019	05/11/

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
879385-AD-4	TELEFONICA EUROPE BV CORP BND	D	1	2FE		10,514,527		143,6750	8,000,000	9,985,737				(135,702)	8.250	5.197	MS	194,333	660,000	10/06/2015	09/15/2030
87938W-AM-5	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	1	2FE		750,875		100,9470	734,000	739,144				(11,730)	5.134	2.927	AO	6,699	37,684	04/03/2019	04/27/2020
87938W-AP-8	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	1	2FE		461,151		103,7900	400,000	412,135				(10,489)	5.462	2.704	FA	8,193	21,848	01/28/2015	02/16/2021
89152U-AD-4	TOTAL CAPITAL SA CORP BND	D	1	1FE		1,537,004		101,1780	1,490,000	1,501,195				(22,818)	4.450	2.864	JD	1,289	66,305	06/01/2018	06/24/2020
89152U-AH-5	TOTAL CAPITAL SA SENIOR CORP BND	D	1	1FE		395,255		112,0040	350,000	393,733				(1,522)	3.883	2.302	AO	3,020	6,795	08/29/2019	10/11/2028
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D	1	1FE		1,082,717		107,1120	1,000,000	1,041,022				(8,931)	3.750	2.727	AO	8,438	37,500	01/28/2015	04/10/2024
902133-AG-2	TYCO ELECTRONICS GROUP SA CORP BND	D	1	1FE		17,011,689		147,0060	12,347,000	16,655,616				(159,250)	7.125	4.295	AO	219,931	879,724	06/01/2018	10/01/2037
902674-XN-5	UBS AG LONDON BRANCH SENIORCORPBND144A	D	1	1FE		16,578,594		125,2960	15,125,000	16,574,551				(2,765)	4.500	3.918	JD	9,453	450,000	12/31/2019	06/26/2048
90320M-AA-3	UPCB FINANCE IV LTD SECURED CORP BND 144	D	1	3FE		435,663		102,8000	455,000	439,634				2.530	5.375	6.165	JJ	11,277	24,456	06/01/2018	01/15/2025
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND SENIOR COR	D	2	1FE		9,999,800		102,9140	10,000,000	9,999,800					3.491	3.492	MN	36,849	349,100	03/16/2017	05/23/2023
91911T-AP-8	VALE OVERSEAS LIMITED SENIOR CORP BND	D	1	2FE		1,162,000		117,3800	1,000,000	1,159,589				(2,411)	6.250	3.521	FA	24,479		11/20/2019	08/10/2026
927320-AA-9	VINCI SA SENIOR CORP BND 144A	D	1	1FE		5,824,519		109,1520	5,839,000	5,825,398				879	3.750	3.780	AO	49,267	109,481	04/03/2019	04/10/2029
92857W-BH-2	VODAFONE GROUP PLC SENIOR CORP BND	D	1	2FE		2,302,333		105,7810	2,275,000	2,298,560				(3,772)	3.750	3.473	JJ	39,102	42,656	04/18/2019	01/16/2024
92857W-BJ-8	VODAFONE GROUP PLC SENIOR CORP BND	D	1	2FE		10,308,700		108,6270	10,000,000	10,280,444				(28,256)	4.125	3.551	MN	35,521	412,500	05/20/2019	05/30/2025
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	D	1	2FE		3,458,582		120,1220	3,400,000	3,458,145				(437)	5.250	5.135	MN	15,371	178,500	04/23/2019	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND	D	1	2FE		10,220,544		115,9700	9,800,000	10,217,784				(2,270)	4.875	4.605	JD	15,925	238,875	10/10/2019	06/19/2049
928670-AB-4	VOLKSWAGEN INTERNATIONAL FINAN CORP BOND	D	2	2FE		2,504,962		101,1790	2,455,000	2,467,744				(20,268)	4.000	3.139	FA	37,916	98,200	02/21/2018	08/12/2020
961214-DF-7	WESTPAC BANKING CORP SUB CORP BND EMTN	D	2	2FE		17,380,811		105,8950	16,450,000	17,380,949				137	4.322	3.389	MN	75,047	21,610	12/31/2019	11/23/2031
961214-DO-3	WESTPAC BANKING CORP SENIOR CORP BND	D	2	1FE		3,033,394		101,1920	3,000,000	3,032,001				(1,393)	2.500	2.059	JD	625	37,500	11/20/2019	06/28/2022
961214-E6-4	WESTPAC BANKING CORP SUB CORP BND	D	2	2FE		1,100,000		110,0900	1,100,000	1,100,000					4.421	4.421	JJ	21,209		07/16/2019	07/24/2039
960236-A0-6	WOODSIDE FINANCE LTD SRUNSEC CORP BND 14	D	1	2FE		748,628		109,4680	821,010	750,000				92	4.500	4.523	MS	10,969	16,875	02/25/2019	03/04/2029
BGA0H2-18-2	OZLM FUNDING LTD TERMLGAN	C	1	1FE		1		98,0200	1	1					4.269	3.662	JAJO		161,996	02/21/2018	01/17/2031
BHM0JA-X2-5	VECTOR LTD VECTORLTD	D	1	2FE		10,278,973		104,7900	10,000,000	10,187,937				(58,727)	4.230	3.560	JD	12,925	423,000	06/01/2018	12/20/2022
BHM1D4-FT-4	UNITED ENERGY DISTRIBUTION PTY UNITEDENE	D	2	2FE		7,760,603		102,1350	8,054,366	7,803,966				27,512	3.280	3.677	AO	56,043	258,661	06/01/2018	10/13/2022
BHM1JV-PW-0	ETSA UTILITIES FINANCE PTY LTD ETSAUTILI	D	1	1FE		4,312,973		98,1990	4,700,000	4,363,164				31,947	3.160	4.159	FA	58,170	148,520	06/01/2018	08/10/2028
G54404-AP-6	LEGAL & GENERAL GROUP PLC SUB CORP BND	D	2	2FE		6,893,250		108,2500	7,000,000	6,895,100				1,850	5.250	5.355	MS	102,083	236,250	05/15/2019	03/21/2047
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,054,981,779	XXX	6,473,063,458	5,623,262,320	6,029,643,669				(12,032,127)	XXX	XXX	XXX	68,412,447	190,156,427	XXX	XXX
00190V-HF-1	ASG 11-1 ASG 11-1		4	1FIM		6,256,243		94,3870	8,330,163	8,825,580				(21,349)	4.180	9.547	MON	29,545	368,941	12/11/2014	11/28/2035
02148Y-AA-4	COUNTRYWIDE ALTERNATIVE LOAN T RMB5 06-0		4	1FIM		11,038,548		79,2270	12,480,520	15,752,956				92,986	1.965	7.386	MON	10,316	392,848	01/11/2017	07/20/2046
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		4	1FIM		45,178		102,3610	63,179	61,722				1,114	6.000	13.726	MON	309	3,696	02/03/2012	08/25/2036
02148F-AE-5	CWALT 2007-4CB 1 CWALT_07-4CB		4	1FIM		1,579,598		98,3040	1,868,163	1,900,386				13,579	5.750	10.849	MON	9,106	109,242	01/13/2011	04/25/2037
02148K-AJ-3	CWALT 2006-40T1 CWALT_06-40T		4	1FIM		661,661		63,4660	715,529	705,307				(37,953)	2.192	7.506	MON	412	30,070	02/01/2011	01/25/2037
02150D-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		4	1FIM		2,916,442		94,4570	6,190,514	6,553,802				152,968	1.962	17.895	MON	2,143	162,131	01/12/2009	05/25/2047
02150P-AA-6	CWALT 2007-0A6 A RMB5 CWALT_07_0A6 A1A		4	1FIM		1,822,887		94,5490	3,121,275	2,209,901				78,940	1.932	14.717	MON	1,063	80,663	11/08/2011	06/25/2037
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		4	1FIM		452,683		91,8270	632,494	688,792				(5,933)	6.000	13.785	MON	3,444	41,286	07/22/2010	08/25/2047
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		4	1FIM		9,158,110		92,4090	10,475,202	11,335,681				78,543	1.917	7.641	MON	3,622	194,909	10/30/2019	03/25/2047
05490Q-AK-4	BCAPB 15-RR6 MEZZANINWHOLECMO15-RR6144A		4	1FIM		2,850,339		94,7910	2,956,983	3,119,489				3,191	3.266	3.565	MON	8,491	103,971	06/12/2018	05/26/2046
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3		4	1FIM		2,010,979		94,0300	2,496,052	2,654,539				41,970	2.012	9.198	MON	890	67,172	07/21/2011	05/25/2047
05531Y-AF-9	BB&T CORP RMB5 09-RR6 3A2 144		4	1FIM		6,377,798		8,320,511	11,645,433	5,305,044				(523,911)	3.055	14.513	MON	38,383	474,916	10/06/2016	12/26/2037
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11		4	1FIM		31,265,869		81,4310	30,875,620	37,916,181				393,511	3.278	4.360	MON	103,577	107,120	10/01/2019	03/27/2047
05533Y-AF-7	BCAP 2011-RR5 1A BCAP 2011-RR5		4	1FIM		3,683,306		92,2420	3,826,995	4,148,883				140,367	5.890	5.362	MON	20,364	153,935	01/07/2015	03/26/2037
05542M-AT-2	BCAPB 13-RR5 RMB5 13-RR5 5A2 144A		4	1FIM		24,655,128		74,3660	26,177,736	35,201,002				2,027,643	3.167	5.148	MON	92,891	1,005,142	03/01/2019	11/26/2046
05545J-AK-5	BCAPB 15-RR3 SENIOR 15-RR3 4A2 144A		4	1FIM		8,284,447		46,3570	8,408,770	8,327,401				31,805	1.858	5.886	MON	5,617	445,947	11/02/2017	02/25/2037
05946X-C3-5	BAFC 05-G RMB5 05-G-A3		4	1FIM		1,735,729		98,1900	1,731,599	1,763,515				2,328	3.475	4.054	MON	5,107	15,323	09/24/2019	10/20/2035
05950N-AD-0	BANC OF AMERICA FUNDING CORP B SRPSENIHO		4	2FIM		3,801,656		93,2050	3,862,328	4,143,897				(39,071)	6.000	5.796	MON	20,719	248,631	06/20/2018	09/25/2036
059515-AC-0	BAFC 07-3B SENIOR ABS 07-3 TA2		4	1FIM		78,980		83,4830	100,593	94,793					1.972	7.187	MON	40	2,375	05/25/2016	04/25/2037
05952X-AL-8	BAFC 10-R4 WHOLE CMO R4-2A4 144A		4	2FIM		4,681,022		77,6090	4,851,937	6,251,782				5,544	5.500	13.812	MON	28,654		12/20/2019	03/26/2037
05970B-AB-6	BAFC 2015-R9 ABS 2017-2A CR 144A		4	1FIM		8,564,391		80,1190	8,554,643	10,677,360				406,452	3.047	4.814	MON	27,109	138,199	12/20/2019	12/26/2046
05990Q																					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07386U-AM-4	BSABS 2007-SD2 2A1 ABS 07-SD2 2A1			4	.1FIM	659,735	.95	943,764	991,403	684,882			(32,753)		2.592	15.153	MON	428	28,398	03/01/2012	02/25/2037
073879-4G-0	BSABS 2005-AC9 A SENIOR WHOLE CMO_05-AC			4	.1FIM	6,319,666	.67	19,960	9,386,095	6,309,837			(9,830)		2.142	3.627	MON	3,351	23,729	10/30/2019	12/25/2035
073879-TU-2	BSABS 2005-HE4 M2 BSABS_05-HE4			4	.1FIM	2,118,117	100	1,970	2,426,718	2,321,484			9,281		2.752	4.409	MON	1,113	79,470	07/17/2012	04/25/2035
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M CMO_05-3			4	.1FIM	4,400,321	104	8730	6,326,984	4,629,595			(43,102)		4.365	11.598	MON	21,946	264,786	04/15/2013	06/25/2035
07387U-GB-1	BEAR STEARNS ASSET BACKED SECU BSABS_06-			4	.1FIM	6,608,059	48	7700	5,764,968	6,031,286			(507,827)		2.142	2.724	MON	4,220	139,043	12/12/2014	03/25/2036
073880-AS-7	BEAR STEARNS ARM BSARM_06-2 CMO_06-2 3A2			4	.1FIM	228,586	96	1030	280,860	203,630			(2,453)		4.238	13.069	MON	1,032	12,442	07/25/2012	07/25/2036
07400N-AA-8	BSMF_07-ARS BSMF_07-ARS			4	.1FIM	4,865,867	96	6720	6,744,908	6,977,107			107,873		1.962	8.815	MON	2,282	175,873	05/08/2012	06/25/2037
07400N-AS-9	BSMF_2007-ARS 2A CMO_07-ARS 2A1			4	.1FIM	6,185,214	96	7240	7,696,689	6,350,680			68,088		1.972	6.953	MON	2,615	198,364	07/19/2012	07/25/2037
07401Y-AA-3	BSMF_2007-AR4 1A BSMF_07-AR4			4	.1FIM	954,562	94	8800	1,671,405	1,761,590			37,358		1.992	11.933	MON	585	44,127	01/05/2012	09/25/2047
12559Q-AD-4	CIT MORTGAGE LOAN TRUST CITM_0 ABS 07-1			4	.1FIM	25,791	100	2810	29,723	27,316			989		3.242	12.777	MON	16	1,038	12/07/2017	10/25/2037
12566R-AD-3	CITI MORTGAGE ALT CMLT_06-A6 RMBS_06-A6			4	.1FIM	1,012,761	100	3980	1,144,075	1,139,534			1,027,959		2.765	7.734	MON	5,698	68,284	10/04/2016	11/25/2036
12566T-AB-3	CMLT_06-A7 CMLT_06-A7			4	.1FIM	1,218,797	98	7620	1,382,969	1,400,299			1,238,783		6.000	7.240	MON	7,001	84,018	01/26/2011	12/25/2036
12566T-AM-9	CITIMORTGAGE ALTERNATIVE LOAN CMLT_06-A			4	.1FIM	185,102	98	7120	250,254	253,519			197,907		6.000	11.052	MON	1,268	15,211	02/03/2012	12/25/2036
12566V-AE-2	CMLT_07-A4 WHOLE CMO_07-A4			4	.1FIM	1,421,703	97	1050	1,914,095	1,971,166			1,642,742		5.750	9.062	MON	9,445	113,342	06/14/2011	04/25/2037
12566X-AK-4	CMLT_2007-A7 2A CMO_07-A7-1IA1			4	.1FIM	2,354,627	81	2920	2,414,991	2,970,759			2,534,801		2.192	3.728	MON	1,085	79,376	03/19/2013	07/25/2037
12642J-CE-5	CSMC_09-11R CSMC 2009-11R			4	.1FIM	17,001,647	77	2890	19,352,297	25,038,851			17,341,112		3.591	8.307	MON	74,936	914,805	01/29/2015	09/26/2036
12642Y-DA-9	CREDIT SUISSE MORTGAGE CAPITAL RMBS 16R			4	.1FIM	3,646,303	94	3950	3,878,218	4,108,510			3,629,942		4.086	4.118	MON	13,988	125,288	03/22/2019	06/26/2036
12644N-LH-7	CSMC_10-9R SENIORWHOLECMO10-9R144A			4	.1FIM	3,327,330	69	6000	3,061,806	4,399,166			3,129,843		2.242	2.934	MON	1,370	114,525	06/18/2018	10/27/2036
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMBS 11-5			4	.1FIM	6,393,072	95	8130	8,079,633	8,432,736			6,938,982		3.876	8.305	MON	27,239	332,232	09/26/2016	09/27/2047
12645Q-FQ-6	CSMC_11-6R WHOLE CMO_11-6R-6A2			4	.4FIM	24,342,610	95	2840	26,697,107	28,018,555			27,020,650		3.924	7.009	MON	91,625	1,150,479	01/14/2015	08/28/2058
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE CMO_13-2R_6A2			4	.1FIM	13,694,131	81	1780	15,741,640	19,391,617			13,975,411		3.951	7.883	MON	63,853	778,956	06/01/2019	09/27/2036
12647H-BW-5	CSMC_13-8R ABS13-8R144A			4	.1FIM	17,391,570	52	9990	17,613,231	33,233,414			17,480,587		2.188	5.026	MON	12,119	849,638	01/17/2018	05/27/2037
12647Q-AU-0	CSMC 2013-11R 3A CSMC 2013-11R			4	.1FIM	10,834,160	73	0300	10,323,720	14,136,228			9,347,046		4.219	11.704	MON	49,698	566,979	04/01/2015	01/27/2047
126670-ZC-5	GSSC_06-1 ABS_06-1-A1			4	.1FIM	16,958,727	97	2540	17,029,787	17,220,395			17,220,395		2.192	2.894	MON	6,397	417,531	06/12/2018	02/25/2036
126670-ZM-3	COUNTRYWIDE ASSET-BACKED CERTI CIVL_06-6			4	.1FIM	6,533,645	99	8070	7,686,308	7,701,183			6,840,406		2.072	10.477	MON	2,659	199,104	04/24/2013	09/25/2036
12667G-DD-3	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 5-U3			4	.1FIM	2,716,109	87	5170	2,784,269	3,181,387			2,683,535		2.092	5.321	MON	1,109	81,818	12/07/2018	05/25/2035
12667G-LR-4	CIALT 2005-27 1A CIALT_05-27			4	.1FIM	998,765	100	2910	1,565,776	1,561,238			1,031,722		3.639	19.417	MON	4,735	59,225	12/19/2011	08/25/2035
12667G-NS-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-24			4	.1FIM	459,700	85	1420	716,627	841,685			487,676		3.550	22.371	MON	2,490	30,878	01/17/2012	07/20/2035
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T CMO CIALT			4	.1FIM	188,114	80	2060	257,119	320,572			193,844		2.292	12.736	MON	122	8,882	01/13/2012	07/25/2035
12667G-YR-8	CIALT 2005-38 A1 CMO_05-38 A1			4	.1FIM	275,768	100	0840	309,890	277,898			277,898		3.740	6.237	MON	965	12,055	03/13/2013	09/25/2035
12667G-Z3-0	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-38			4	.1FIM	2,597,520	99	0990	4,203,817	4,242,022			3,011,085		2.492	13.714	MON	1,762	127,736	03/21/2012	09/25/2035
12668A-4S-1	CIALT_05-AR1 WHOLE CMO			4	.1FIM	3,333,207	92	8550	3,758,423	3,419,486			3,419,486		2.142	5.757	MON	1,445	121,869	03/11/2015	10/25/2035
12668A-CP-8	CIALT 2005-51 2A RMBS CIALT_05_51 2A1			4	.1FIM	1,676,099	95	8940	3,298,627	3,439,860			1,958,359		2.365	22.324	MON	2,937	100,352	07/25/2012	11/20/2035
12668A-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T CIALT_05-			4	.1FIM	873,455	97	3920	1,475,229	1,514,734			898,844		3.530	20.146	MON	4,456	55,802	11/15/2011	11/20/2035
12668A-EV-3	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-			4	.1FIM	7,894,328	96	4500	11,967,999	12,408,496			8,282,274		2.095	15.148	MON	9,386	362,581	04/15/2013	11/20/2035
12668A-GN-9	CIALT 2005-56 1A CMO_05-56 1A1			4	.1FIM	6,462,099	102	2410	10,044,398	6,825,106			(5,635)		3.252	13.242	MON	5,325	353,927	06/25/2012	11/25/2035
12668A-JM-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-			4	.1FIM	2,257,119	83	1430	2,486,476	2,990,600			2,282,368		5.500	7.864	MON	13,707	164,428	07/12/2011	11/25/2035
12668A-QH-1	CIALT 2005-51 4A CIALT_05-51			4	.2FIM	2,871,199	95	4820	2,862,017	2,997,436			2,866,977		2.405	2.065	MON	2,603	11,917	10/30/2019	11/20/2035
12668A-TN-5	COUNTRYWIDE ALTERNATIVE LOAN T CIALT_05-			4	.1FIM	1,231,502	90	4440	1,883,430	2,082,423			1,229,151		2.092	11.259	MON	726	60,583	12/19/2011	12/25/2035
12668B-BN-2	CIALT 2005-81 A1 CIALT_05-81			4	.2FIM	2,888,552	92	4940	2,876,809	3,110,282			2,886,280		2.072	2.552	MON	1,074	10,956	10/30/2019	02/25/2037
12668B-E3-3	CIALT 2006-0A6 1 RMBS_06-0A6 1A2			4	.1FIM	2,583,816	95	3370	2,768,475	2,903,891			2,608,831		2.002	4.985	MON	969	68,580	04/15/2013	07/25/2046
12668B-LL-5	CIALT 2006-2CB A CIALT_06-2CB			4	.1FIM	1,753,291	74	5170	2,530,223	3,395,519			1,724,435		6.000	15.851	MON	16,978	203,731	09/30/2011	03/25/2036
12668B-MM-0	CIALT 2006-5T2 A WHOLE CMO_06-5T2 A3			4	.1FIM	262,404	69	3750	278,229	401,052			263,330		6.000	9.002	MON	2,005	23,727	08/01/2019	04/25/2036
126694-D7-0	CIVL_06-HY2 CIVL_06-HY2			4	.1FIM	231,418	96	0880	241,035	458,993			247,455		3.448	36.009	MON	1,319	16,030	01/17/2012	04/22/2036
126694-MS-4	CIVL 2005-26 1A8 CMO_05-26 1A8			4	.1FIM	2,018,464	91	9810	2,264,020	2,461,407			2,049,199		5.500	8.201	MON	11,281	135,225	11/02/2011	11/25/2035
161630-CF-3	CHASE MORTGAGE FINANCE COPORRA CHASE_07-			4	.1FIM	1,219,410	98	2370	1,553,463	1,581,341			1,204,913		4.099	12.098	MON	5,402	65,078	11/02/2011	03/25/2037
16678W-AB-2	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH			4	.1FIM	13,625,097	88	8420	16,083,011	18,102,9											



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21872B-AJ-5	COREAF_18-1 SUBSUBCMBS18-1144A			4	1FE	499,985		105,1410	500,000	499,916			9		4.369	4.412	MON	1,820	21,845	06/27/2018	06/01/2051
225470-IM-7	CREDIT SUISSE MORTGAGE CAPITAL RMBS_06-3			4	1FIM	569,039		73,0790	919,790	565,942			(2,820)		6.396	9.528	MON	4,902	10,441	01/09/2012	04/25/2036
23242G-AE-4	CIWALT 2006-0A16 CIWALT_06-016			4	1FIM	4,076,843		96,7360	8,467,571	5,545,346			251,848		1.982	16.836	MON	2,797	211,191	02/09/2010	10/25/2046
23245F-AC-7	CIWALT 2006-0C10 CIWALT_06-0C10			4	1FIM	1,646,110		95,6490	2,556,459	2,120,332			252,532		1.972	18.147	MON	878	66,227	06/30/2011	11/25/2036
23245F-AA-9	COUNTRYIDE ALTE CIWALT_06-0A22 CMO_06-0A			4	1FIM	5,020,762		97,0160	6,667,119	6,872,179			5,277,075		1.952	9.975	MON	2,236	167,800	06/26/2012	02/25/2047
23332U-BU-7	DSLA 2004-AR4 1A RMBS_04-AR4 1A1A			4	2FIM	16,483,099		96,9880	16,378,448	16,456,893			(26,206)		2.484	1.894	MON	15,147	69,435	10/30/2019	01/19/2045
23332U-GM-0	DSLA MORTGAGE LOAN TRUST DLSLA_WHOLE CMO			4	1FIM	6,404,234		100,1390	10,063,427	10,049,123			6,763,458		3.180	19.407	MON	26,631	335,016	08/09/2012	04/19/2047
251508-AB-3	DALT_06-AR2 ABS_R2-A12			4	1FIM	4,567,231		97,4480	4,624,101	4,745,175			4,594,259		1.972	3.420	MON	1,560	63,953	05/31/2019	05/25/2036
25150R-AE-5	DBALT_06-AR6 ABS_06-AR6 A5			4	1FIM	35,938,111		86,5110	41,684,517	48,184,071			39,686,634		1,806,737		MON	16,399	1,231,050	01/29/2015	02/25/2037
25150U-AA-6	DBALT 2007-0A2 A WHOLE CMO_07-0A2			4	1FIM	6,695,206		95,8580	8,567,133	8,937,349			6,913,284		3.010	9.436	MON	22,418	287,820	07/25/2012	04/25/2047
25150W-AA-2	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0			4	1FIM	7,661,683		95,5280	11,148,929	11,670,909			9,424,454		1.932	6.759	MON	3,758	285,174	07/19/2012	07/25/2047
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1			4	1FIM	14,726,095		63,3520	15,042,572	23,744,532			15,217,088		2.092	5.603	MON	8,279	455,249	09/24/2019	04/25/2037
25152B-AB-4	DBALT 2007-2 1A2 SENIOR ABS_07-2 1A2			4	1FIM	7,795,792		92,7710	8,806,625	9,492,878			8,092,997		2.292	6.866	MON	3,626	266,358	11/12/2015	09/25/2047
316599-AE-9	FMIC 2006-3 2A4 FMIC_06-3			4	1FIM	6,896,171		69,7020	8,852,825	12,701,001			6,763,071		2.032	6.949	MON	4,301	121,710	06/09/2015	11/25/2036
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS			4	1FIM	13,346,488		63,9330	13,231,191	20,695,537			13,243,424		1.892	3.643	MON	6,526	66,486	10/30/2019	03/25/2037
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D			4	1FIM	4,166,057		65,2940	4,105,204	6,287,243			4,106,410		2.012	3.657	MON	2,108	45,618	09/24/2019	03/25/2037
32051G-M2-8	FHAMS 2005-FA11 FHAMS_05-FA11			4	1FIM	1,587,970		56,1430	1,647,773	2,934,954			1,214,573		2.342	9.560	MON	1,146	82,703	12/12/2011	02/25/2036
32051G-V4-4	FHAMS_06-AA1 SUPSENIORCMO06-AA1			4	1FIM	2,991,167		93,9620	2,952,169	3,141,885			2,972,559		3.915	3.387	MON	10,250	129,730	10/03/2018	04/25/2036
32052E-AE-9	FHASI 2006-AR3 2A1 FHASI_06-AR3			4	1FIM	1,127,417		90,2320	1,600,051	1,773,254			1,180,641		4.550	9.562	MON	6,723	84,579	12/19/2008	11/25/2036
36186M-AC-5	GMAC MRTGE LNGMACM_07-HE3 ABS_07-HE3 2A1			4	1FIM	65,313		100,4160	309,432	308,151			58,718		7.000	104.058	MON	1,360	20,616	09/22/2008	09/25/2037
362244-AA-3	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-19			4	1FIM	1,539,437		44,6510	1,561,591	3,497,332			1,347,554		1.882	6.501	MON	1,097	66,511	12/12/2014	12/25/2036
362256-AB-5	GSAA 2006-16 A2 SENIOR ABS_06-16 A2			4	1FIM	4,927,297		44,1060	4,932,381	11,182,929			4,198,225		1.962	6.992	MON	3,657	221,405	10/14/2015	10/25/2036
36225E-AA-3	GSAA HOME EQUITY TRUST GSAA_07 ABS_07-1			4	1FIM	3,507,281		46,6540	3,289,045	7,049,811			3,233,685		1.872	3.645	MON	2,200	105,593	03/22/2019	02/25/2037
36225E-AB-1	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB			4	1FIM	2,286,162		47,1850	2,146,712	4,549,576			2,109,470		1.962	3.705	MON	1,488	70,870	03/22/2019	02/25/2037
362351-AA-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB			4	1FIM	10,134,639		47,3880	8,895,979	18,772,831			7,890,590		1.862	6.759	MON	5,826	432,556	10/14/2015	12/25/2046
362351-AB-4	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-20			4	1FIM	18,565,003		48,2870	16,522,402	34,217,123			16,465,220		1.972	3.964	MON	11,246	825,462	11/14/2017	12/25/2046
362367-AC-8	GSAA 2006-11 2A2 SENIOR ABS_06-11 2A2			4	1FIM	12,081,300		40,4390	10,179,664	25,172,825			9,803,873		2.112	3.889	MON	8,861	640,769	06/12/2018	07/25/2036
362367-AD-6	GSAA 2006-11 2A3 ABS_06-11 2A3A			4	1FIM	4,778,346		50,7880	4,147,623	8,166,544			3,565,195		2.292	6.346	MON	3,120	219,086	04/27/2016	07/25/2036
362382-AF-0	GSAA 2006-9 A3 RMBS_06-9 A3			4	1FIM	3,471,679		39,6270	3,252,592	8,208,111			2,860,798		1.952	5.803	MON	2,670	134,164	11/20/2015	06/25/2036
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14			4	1FIM	3,610,989		39,7770	3,803,358	9,561,722			3,161,960		1.892	7.868	MON	3,015	177,977	08/26/2014	09/25/2036
39539G-AA-0	GPMF_06-OH1 GPMF_06-OH1			4	1FIM	458,387		96,4290	815,774	845,985			471,876		1.972	18.493	MON	278	21,014	12/12/2011	01/25/2037
39539L-AE-1	GPMF 2007-AR2 1A GPMF_07-AR2			4	1FIM	3,010,811		100,6830	4,702,027	4,670,123			3,280,276		1.962	13.548	MON	1,527	115,531	02/19/2010	04/25/2047
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11			4	1FIM	6,531,277		67,9960	7,081,211	10,414,233			6,159,247		2.464	4.029	MON	9,266	314,416	03/19/2015	01/19/2035
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11			4	3FIM	4,428,324		67,9960	4,367,836	6,423,712			4,378,896		2.464	0.061	MON	5,715	26,194	10/30/2019	01/19/2035
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A			4	1FIM	597,271		92,6430	848,248	915,607			672,638		1.964	13.354	MON	649	23,035	04/15/2013	09/19/2036
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A			4	1FIM	2,572,287		92,6430	2,555,728	2,758,675			2,577,115		1.964	3.022	MON	1,956	8,992	10/30/2019	09/19/2036
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9			4	1FIM	10,497,053		91,7180	12,443,484	13,567,045			10,780,091		1.974	7.302	MON	9,670	348,549	04/29/2013	11/19/2036
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12			4	1FIM	3,703,403		94,6330	5,151,188	5,443,357			4,237,717		1.954	11.811	MON	3,841	136,400	07/25/2012	01/19/2038
41162G-AA-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-1			4	1FIM	654,488		92,5410	654,488	1,041,321			721,043		1.934	13.960	MON	25,289	129,190	07/25/2012	12/19/2036
41162N-AC-1	HVMLT 2006-14 2A_06-14-2A1A			4	1FIM	15,769,278		99,1660	20,189,986	20,359,770			16,765,817		1.914	6.921	MON	14,071	501,894	04/18/2016	01/25/2047
411640-AB-1	HVMLT_07-7 RMBS_07-7 2A1A			4	1FIM	2,259,290		99,4650	3,031,644	3,047,946			2,556,097		2.708	8.132	MON	1,376	100,472	07/19/2012	10/25/2037
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS			4	1FIM	19,658,839		87,5410	20,523,914	23,444,873			19,865,190		1.952	4.398	MON	7,627	574,771	01/05/2018	04/27/2037
41164L-AB-5	HVMLT_07-2 WHOLE CMO_07-2			4	1FIM	2,313,100		86,7660	3,380,468	3,896,997			2,550,568		1.952	15.387	MON	1,268	95,988	10/22/2015	05/25/2038
41164M-AC-1	HARBORVIEW MOT TST HVMLT_07-1 CMO_07-1 2			4	1FIM	1,446,788		95,9650	1,629,183	1,697,677			1,495,247		1.894	6.139	MON	1,161	36,368	04/15/2013	03/19/2037
41164U-AB-5	HVMLT 2007-3 2A1 HVMLT_07-3			4	1FIM	1,906,648		98,3620	3,226,673	3,280,413			2,501,006		1.964	12.389	MON	2,326	82,539	12/15/2014	05/19/2047
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST CMO_2007-			4	1FIM	2,674,506		96,1660	3,225,332	3,353,910			2,680,631		1.984	7.121	MON	2,403	84,590	07/19/2012	07/19/2047
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST CMO_07-5			4	1FIM</																

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45670B-AQ-2	INDA_2007-AR21 WHOLE CMO AR21 8			4	2FIM	19,874,967	.97	19,586,951	19,999,966	20,305,946					3.894	4.472	MON	64,906	462,709	05/29/2019	09/25/2037
466278-BR-8	J.P.MORGANALTERNATIVELOAN RMB 7-A2B_4			4	3FIM	7,533,132	.91	6,973,628	7,647,850	7,472,500					5.158	4.248	MON	32,875	138,846	07/25/2019	05/25/2037
46643N-AF-2	JP MORGAN REEMIC JPMRR 14-6 WHOLE CMO 4			4	1FIM	28,372,287	.99	28,379,363	28,625,462	28,448,236					1.918	3.536	MON	9,151	97,385	10/30/2019	07/27/2046
46650T-AZ-5	JPMIT 2019-2 ABS 19-2 B3			4	1FIM	5,102,585	.102	5,520,520	4,963,189	5,095,725					4.663	4.295	MON	19,287	171,683	03/22/2019	08/25/2049
525221-ET-0	LEHMAN XS TRUST LXS_05-7N SENIOR ABS 05-			4	1FIM	2,622,524	.87	2,714,375	3,111,046	2,785,368					2.352	2.985	MON	1,220	89,217	11/14/2017	12/25/2035
525221-HA-8	LEHMAN XS TRUST LXS_06-2N CMO_06-2N 1A1			4	1FIM	3,269,240	.92	3,347,000	5,039,225	3,945,801					2.052	13.900	MON	1,866	153,184	07/25/2012	02/25/2046
525221-JT-5	LXS 2006-5 RMB LXS_06 5 1A1A			4	1FIM	4,582,490	.94	4,415,100	4,690,982	4,209,511					2.212	4.324	MON	1,729	126,717	11/16/2017	04/25/2036
525226-AJ-5	LXS 2006-12N A32 RMB LXS_06-12N A32A			4	1FIM	2,919,087	.95	2,897,314	3,029,599	2,913,623					1.992	2.863	MON	1,006	21,783	09/24/2019	08/25/2046
525226-AL-0	LXS 2006-12N A4A LXS_06-12N			4	1FIM	9,883,427	.65	8,250,474	10,085,474	15,321,561					2.212	6.255	MON	5,393	402,326	10/01/2014	08/25/2046
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A			4	1FIM	11,468,147	.95	11,468,147	14,313,371	15,027,875					1.967	8.252	MON	4,927	372,332	04/15/2016	08/25/2046
525227-AK-0	LEHMAN XS TRUST LXS_06-0P2 SUPSENBABS06-G			4	1FIM	15,263,183	.97	15,263,183	15,469,944	15,272,768					1.987	2.562	MON	5,123	52,230	10/30/2019	06/25/2046
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N			4	1FIM	5,069,713	.80	4,430,430	6,293,476	5,093,309					2.092	4.373	MON	2,194	47,382	09/24/2019	07/25/2046
52522D-AM-3	LXS 2006-16N A4A LXS_06-16N			4	1FIM	8,768,599	.94	8,350,430	12,245,374	9,529,262					1.982	12.023	MON	4,265	322,047	05/25/2016	11/25/2046
52522W-AG-4	LXS 2006-11 2A3 ABS_06-11-2A3			4	1FIM	7,354,549	.100	6,866,660	8,452,729	8,395,110					6.940	7.372	MON	48,552	403,987	10/04/2016	06/25/2046
52524G-AA-0	LXS 2007-7N 1A1A CMO_07-7N 1A1A			4	1FIM	2,123,204	.90	2,020,682	3,089,219	2,310,056					2.012	10.034	MON	1,036	77,966	12/12/2011	06/25/2047
52524G-AA-0	LXS 2007-7N 1A1A CMO_07-7N 1A1A			4	1FIM	5,069,570	.90	5,195,708	5,720,776	5,321,042					2.012	3.318	MON	1,918	144,381	04/15/2013	06/25/2047
52524G-AC-6	LXS 2007-7N 1A2 LXS_07-7N			4	1FIM	400,445	.90	448,474	493,436	427,033					2.032	5.402	MON	167	12,553	04/15/2013	06/25/2047
52524M-AD-1	LXS 2007-9 1A3 LXS_07-9			4	1FIM	15,096,229	.69	13,638,855	26,778,722	16,401,764					2.092	7.983	MON	9,337	697,659	05/07/2014	06/25/2037
52525B-AD-4	LXS_07-16N LXS_07-16N 2A2			4	1FIM	5,057,590	.99	6,633,754	6,698,244	5,143,191					2.642	9.284	MON	2,949	212,299	07/13/2010	09/25/2047
542514-EA-8	LBMLT_03-3 LBMLT_03-3			4	1FIM	534,839	.100	551,601	550,899	536,778					2.917	3.342	MON	268	18,963	12/18/2012	07/25/2033
54251T-AD-1	LONG BEACH LOAN TST LBMLT_06-7 ABS LBMLT			4	1FIM	10,634,783	.54	12,259,380	22,381,759	9,517,601					1.952	8.189	MON	7,282	453,545	10/04/2015	08/25/2036
550279-AM-5	LUMINENT MORTGAGE TRUST LUM_06 RMB LXS_06-1			4	1FIM	4,323,962	.85	3,795,950	5,139,262	4,671,110					2.272	7.849	MON	2,268	163,068	10/06/2015	04/25/2036
55027X-AA-8	LUMINENT MORTGAGE TRUST LUM_06 CMO_06-5			4	1FIM	2,902,050	.79	3,350,219	5,822,414	3,275,965					2.172	13.830	MON	2,108	146,071	10/31/2011	07/25/2036
55028C-AA-3	LUMINENT MORTGAGE TRUST LUM_07 RMB LUM			4	1FIM	1,194,342	.92	1,532,555	1,652,040	1,245,236					1.952	9.078	MON	537	40,622	07/21/2011	11/25/2036
576429-AA-2	MARM 2007-2 A1 MARM_07-2			4	1FIM	1,564,310	.96	1,666,650	2,129,232	1,595,325					1.942	9.632	MON	689	52,264	02/01/2012	03/25/2047
576433-G7-5	MARM_06-0A1 SENIORABS06-0A1			4	1FIM	3,514,564	.95	3,509,914	3,687,886	3,565,591					3.728	4.261	MON	11,458	138,398	01/18/2018	04/25/2046
576433-G8-3	MARM 2006-0A1 3A ABS_06-0A1 3A1			4	1FIM	28,444,261	.90	26,490,436	39,980,423	31,577,632					3.180	8.427	MON	105,948	1,331,863	09/28/2015	04/25/2046
59023T-AA-3	MERRILL LYNCH ALTERNATIVE NOTE MANA_07-0			4	1FIM	546,089	.100	546,355	746,183	633,625					1.962	82.211	MON	244	18,664	08/07/2012	02/25/2037
59024F-AF-1	MANA_2007-A2 SENIORABS2007-A2			4	1FIM	9,244,355	.40	8,832,000	8,627,995	8,711,728					2.092	3.394	MON	7,368	306,930	09/26/2018	03/25/2037
59024J-AA-4	MERRILL LYNCH ALTERNATIVE NOTE SENIORABS			4	1FIM	5,535,608	.94	5,752,148	6,064,773	5,608,654					1.982	3.833	MON	2,003	153,327	01/02/2018	07/25/2047
59025E-AT-3	MANA_2007-0A4 A MLA_07-0A4			4	1FIM	2,913,153	.95	2,650,400	4,611,478	4,821,008					2.242	15.175	MON	1,801	131,999	04/15/2013	08/25/2037
59980A-AF-4	MILL CITY MORTGAGE TRUST MCMLT WHOLE CMO			4	1FIM	3,868,155	.95	3,951,791	4,139,968	3,877,344					3.890	4.555	MON	13,420	94,714	05/15/2019	07/25/2059
59981A-AK-2	MCMLT_19-1 RMB LXS_19-1 B1 144A			4	1FIM	4,591,543	.93	4,670,964	4,990,807	4,627,637					3.500	5.194	MON	2,911	72,782	07/17/2019	10/25/2069
617451-ER-6	MORGAN STANLEY CAPITAL I TRUST MSAC_06-H			4	1FIM	847,850	.99	870,522	852,395	873,620					2.132	3.388	MON	310	23,118	06/01/2018	03/25/2036
617516-AC-1	MSM 2007-5AX 2A2 ABS_07-5AX 2A2			4	1FIM	4,713,182	.43	4,062,561	9,237,766	3,735,067					1.942	5.357	MON	2,990	127,782	10/06/2015	02/25/2037
61756V-AC-3	MSM 2007-14AR 1A WHOLE CMO_07-14AR			4	1FIM	475,379	.94	376,600	661,406	487,265					4.217	10.376	MON	2,463	29,877	04/29/2015	10/25/2037
61762B-BB-0	MORGAN STANLEY REEMIC TRUST M RMB R3_4			4	1FIM	3,768,374	.86	3,955,081	4,552,990	3,979,775					3.337	4.543	MON	12,660	36,525	12/01/2019	12/26/2036
61764A-AH-8	MSRR_2014-R6 WHOLECMO2014-R6			4	3FIM	17,833,242	.93	17,822,200	18,999,003	17,733,663					4.339	3.461	MON	68,700	843,943	06/07/2018	09/26/2035
643528-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT			4	1FIM	280,289	.46	261,979	272,751	557,788					5.909	2.496	MON	2,747	2,970	08/29/2019	07/25/2036
643528-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB			4	1FIM	11,844,562	.46	11,053,157	23,571,268	11,498,004					6.810	2.494	MON	133,767	137,200	08/29/2019	07/25/2036
643528-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT-1			4	1FIM	11,545,108	.46	10,982,046	23,376,970	10,901,966					6.810	3.567	MON	132,664	426,426	08/29/2019	07/25/2036
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT			4	1FIM	718,563	.46	670,722	1,429,976	697,860					6.667	2.496	MON	7,945	8,101	08/29/2019	07/25/2036
643529-AF-7	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT			4	1FIM	5,264,912	.54	5,137,993	9,486,327	4,964,965					6.387	4.124	MON	50,494	137,801	05/14/2019	10/25/2036
64828C-BS-7	NEW RESI MORT LN TST NRZT_18-2			4	1FIM	6,991,588	.107	6,167,200	7,408,221	6,991,986					4.500	4.326	MON	25,923	311,076	06/12/2018	02/25/2058
64828C-DL-0	NEW RESI MORT LN TST NRZT_18-2			4	1FIM	9,278,983	.98	9,490,300	9,986,381	10,139,144					3.593	5.320	MON	30,358	369,451	06/12/2018	02/25/2058
64828C-EC-9	NRZT_2018-2A			4	1FIM	5,387,018	.85	5,303,647	6,451,768	5,569,903					2.593	6.932	MON	13,941	170,590	06/12/2018	02/25/2058
64828G-AS-9	NEW RESIDENTIAL MORTGAGELOAN RMB 019-6A 1			4	1FE	26,985,164	1.06	27,030,366	25,418,742	26,887,334					4.000	3.002	MON	84,729	84,729	11/26/2019	09/25/2059
64829J-AN-3	NRZT_17-1A ABS_17-1A B1																				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64830G-BC-9	NRZT_2018-1A ABS2018-1A	4			1FIM	23,334,848		107,2730	22,929,713	23,290,676			(44,172)		5.000	4.674	MON	95,540	1,146,485	06/12/2018	12/25/2057
64830H-AE-4	NRZT_2019-RPL2 RMBS RPL2 B 144A	4			1FIM	14,242,060		98,7880	14,666,000	14,203,601			(38,459)		4.116	4.504	MON	50,310	252,138	07/31/2019	02/25/2049
64830M-DL-4	NRZT_2019-5A ABS 5A B4A 144A	4			1FE	13,426,787		103,7190	12,945,387	13,416,408			(10,379)		4.182	3.579	MON	45,116	135,528	10/03/2019	03/25/2032
64830M-EC-3	NRZT_2019-5A ABS 5A B5B 144A	4			1FE	11,877,030		90,3690	10,743,379	11,888,318			633		3.932	3.939	MON	39,955	116,882	10/03/2019	04/25/2032
65539C-BF-2	NMR_11-4RA MEZZANINWHOLECMO11-4R144A	4			1FIM	9,712,384		69,4720	9,693,654	9,660,050			(39,479)		3.915	3.287	MON	45,528	575,832	06/12/2018	12/26/2035
68383N-DH-0	OPTIMUM MORTGAGE ACCEPTANCE COR CMO 06-1	4			1FIM	12,918,088		97,3160	17,219,967	13,298,941			285,621		2.092	10.920	MON	6,170	461,241	01/19/2012	04/25/2036
72703P-AB-9	PLANET FITNESS MASTER ISR LLC ABS18-1A14	4			2FE	493,750		104,0300	493,750	493,748			(9)		4.666	4.691	MJSD	1,664	23,038	07/19/2018	09/05/2048
74332U-AA-5	PROG_18-SRF2 SENIOR CMB SRF2-A 144A	4			1FE	12,636,351		101,4380	12,679,784	12,575,572			(60,779)		3.712	3.471	MON	38,667	368,622	03/19/2019	08/17/2035
748940-AA-1	RESIDENTIAL FUNDING MTG SEC RF RFMS1_06-	4			1FIM	524,267		92,2710	615,621	667,186			535,654		6.000	7.888	MON	3,336	40,031	12/15/2010	06/25/2036
74922H-AA-0	RALI_2007-QH1 A1 WHOLE CMO 07-QH1 A1	4			1FIM	5,377,933		97,7700	7,142,096	7,304,966			5,499,605		1.952	12.431	MON	2,377	179,972	04/15/2013	02/25/2037
74922K-AH-8	RALI_07-QS1 RALI_07-QS1	4			1FIM	3,244,678		73,4110	4,507,461	3,673,266			226,646		2.152	9.620	MON	2,202	161,599	04/15/2013	01/25/2037
74927U-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMBS 05-A	4			3FIM	3,532,054		98,6160	3,500,677	3,553,620			21,566		6.000	4.836	MON	17,749	97,787	06/11/2019	04/25/2035
74928X-AF-8	RBSR_09-6 RMBS 09-6 1A2 144A	4			1FIM	11,258,356		95,2460	13,295,485	13,959,149			385,517		4.101	6.765	MON	9,542	622,741	09/15/2016	01/26/2036
74958V-AA-6	RESI FNDG MTG SEC RFMS1_07-S9 WHOLE CMO	4			1FIM	1,173,062		99,7100	1,281,949	1,608,273			1,127,862		6.000	8.338	MON	9,041	96,362	07/25/2012	10/25/2037
74958W-AB-2	RFMS2_2007-SA1 WHOLE CMO 7-SA1_2	4			3FIM	4,771,377		82,8760	4,648,740	5,609,260			4,692,863		4.553	4.398	MON	21,282	146,564	05/20/2019	02/25/2037
75114G-AC-3	RALI_2006-Q04 2A RMBS_06-Q04 2A1	4			1FIM	4,744,584		95,4580	4,739,037	4,964,544			3,707		1.982	2.970	MON	1,640	35,528	09/24/2019	04/25/2046
751150-AH-6	RALI_2006-Q07 3A RALI_06-Q07	4			1FIM	2,313,381		96,3930	3,213,030	3,333,263			2,594,853		1.997	16.252	MON	1,109	83,542	04/21/2016	09/25/2046
751150-AJ-2	RALI_2006-Q07 3A RMBS_06-Q07 3A3	4			1FIM	9,152,002		83,9810	19,060,566	22,696,190			11,144,483		2.097	8.717	MON	7,932	592,408	04/25/2016	09/25/2046
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC CMB5_06-Q	4			1FIM	886,184		95,3000	1,387,317	1,455,743			936,785		1.952	15.492	MON	474	35,865	07/20/2011	01/25/2037
751154-AA-9	RESIDENTIAL ACCREDIT LOANS INC RMBS_06-Q	4			1FIM	2,714,389		94,5890	3,195,028	3,377,795			2,743,753		6.000	7.827	MON	16,889	202,668	11/29/2010	08/25/2036
751154-AB-7	RALI_2006-QS8 A2 RALI_06-QS8	4			1FIM	1,687,041		94,5890	1,970,132	2,082,831			1,704,749		6.000	7.422	MON	10,414	124,970	01/25/2011	08/25/2036
751154-AC-5	RALI_2006-QS8 A3 RFMS1_06-QS8	4			1FIM	74,176		94,8400	92,060	97,068			77,462		6.000	8.113	MON	485	5,824	01/25/2011	08/25/2036
751156-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q	4			1FIM	8,357,314		98,6080	10,042,970	10,184,769			8,447,047		1.982	8.128	MON	3,364	254,020	04/15/2013	12/25/2036
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI_07-QS	4			1FIM	6,450,277		77,3940	8,526,453	11,016,943			6,927,726		2.122	8.370	MON	3,896	286,650	02/23/2016	04/25/2037
75116C-AM-8	RALI_2007-QS6 A1 RALI_07-QS6	4			1FIM	3,336,211		77,2370	3,520,368	4,557,904			3,408,129		2.192	4.223	MON	1,665	121,783	04/15/2013	04/25/2037
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C RASC_06-K	4			1FIM	98,467		99,9320	98,680	98,748			(3)		2.032	2.780	MON	33	2,513	06/01/2018	06/25/2036
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC RALI_05-QS	4			1FIM	1,033,185		79,8030	1,308,746	1,639,965			1,122,527		2.192	10.114	MON	599	43,818	01/10/2012	04/25/2035
76110H-4E-6	RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A	4			3FIM	13,837,645		100,0590	13,880,560	13,872,325			(36,733)		4.277	3.482	MON	49,445	200,392	08/07/2019	04/25/2035
76110W-7D-2	RASC_2005-KS11 M1 ABS_05-KS11 M11	4			1FIM	1,089,070		100,0860	1,706,047	1,704,585			1,668,400		2.392	7.938	MON	680	49,600	06/27/2012	12/25/2035
761119-AA-4	RESIDENTIAL ASSET SECURITIZATI RMBS_06-A	4			2FIM	1,024,867		85,8270	1,013,785	1,181,195			974,895		6.000	5.833	MON	5,906	70,812	03/19/2013	08/25/2036
76111X-YJ-6	RESIDENTIAL FUNDING MORTGAGE S CMO 05-SA	4			1FIM	307,349		99,5770	396,719	398,405			313,827		4.542	15.768	MON	1,508	18,219	07/25/2012	09/25/2035
761120-AC-8	RESIDENTIAL ASSET SECURITIZATI RAST_07-A	4			1FIM	157,737		86,1860	154,712	227,089			154,712		6.000	10.888	MON	1,135	13,626	02/03/2012	04/25/2037
76112B-T9-1	RAMP_2006-RS1 A13 ABS_06-RS1	4			1FIM	3,832,054		92,4460	4,828,066	5,222,561			4,296,352		2.112	6.639	MON	1,838	152,670	03/14/2016	11/25/2035
78662M-AB-2	SAG_19-1A ABS -1A-A 144A	4			2PL	2,160,874		100,9780	2,182,010	2,160,348			2,160,348		5.125	5.175	MON	9,229	53,817	05/31/2019	12/01/2023
81744L-AZ-7	SEQUOIA MORTGAGE TRUST SEMT_07-2	4			1FIM	2,704,688		97,1430	3,369,794	3,468,905			2,968,874		1.955	6.278	MON	2,072	85,526	07/25/2012	06/20/2036
83613F-AC-5	SVHE_2007-OPT5 2A2 SENIOR ABS_07-OPT5 2A	4			1FIM	10,692,572		83,9370	10,742,761	12,798,598			10,702,555		2.742	3.701	MON	5,849	47,802	10/30/2019	10/25/2037
85211X-AD-5	SHMT_2019-SH1 ABS 9-SH1_M	4			1FIM	18,585,967		101,2910	18,825,930	18,586,000			18,586,000		4.089	4.124	MON	63,332	443,323	05/22/2019	04/29/2049
86359B-IC-1	SARM_2004-8 1A2 SARM_04-8	4			1FIM	1,418,907		102,1190	1,716,424	1,680,815			1,348,596		4.257	10.089	MON	5,962	74,325	07/25/2012	07/25/2034
86359L-QS-1	STRUCTURED ASSET MORTGAGE INVE SAMI_05-A	4			1FIM	67,021		103,8560	103,759	99,906			1,989		3.700	11.898	MON	308	3,518	07/25/2012	03/25/2046
86359L-SM-2	STRUCTURED ASSET MORTGAGE INVE RMBS_06-A	4			1FIM	1,200,248		98,7030	1,620,840	1,642,137			1,208,189		2.252	11.131	MON	616	39,900	11/29/2010	02/25/2036
86360C-AM-7	SAMI_2006-AR4 5A RMBS_06-AR4-5A1	4			1FIM	4,904,653		96,4630	5,845,876	6,060,198			4,943,137		1.972	5.500	MON	1,992	167,444	04/16/2014	06/25/2036
86360U-AC-0	SAMI_06-AR6 SAMI_06-AR6	4			1FIM	830,914		79,6440	1,040,992	1,307,051			665,069		1.982	18.602	MON	432	32,381	07/25/2012	07/25/2036
86361H-AA-2	SAMI_2006-AR7 A1 CMO_06-AR7 A1A	4			1FIM	5,000,435		95,9590	6,936,656	7,228,767			4,972,164		2.002	8.396	MON	2,412	174,355	01/29/2010	08/25/2036
86361W-AA-9	SAMI_2006-AR8 A1 CMO_06-AR8 A1A	4			1FIM	5,108,987		94,0910	6,752,095	7,176,139			5,352,700		1.992	10.529	MON	2,382	178,858	08/01/2012	10/25/2036
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1	4			1FIM	6,448,907		45,4630	6,311,115	13,881,932			6,346,688		5.950	4.278	MON	68,831	47,661	10/30/2019	03/25/2037
89171U-AL-3	TPMT_15-4 RMBS_15-4 A18 144A	4			1FIM	5,514,471		103,8970	6,233,797	6,000,000			5,589,274		4.235	5.078	MON	21,174	254,277	03/07/2017	04/26/2055
89171Y-AE-1	TPMT_15-2 ABS_152 1B2 144A	4			1FIM	5,446,511		102,2740	6,136,446	5,526,814			5,526,814		3.799	4.764					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
933635-AB-0	WAMU 2007-0A2 2A WHOLE CMO 07-0A2			4	1FIM	2,132,092	.96	988,000	2,817,593	2,905,109	2,298,511				2.350	22.190	MON	5,689	67,699	07/11/2012	03/25/2047
933630-AB-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO			4	1FIM	1,819,945	.94	997,000	2,365,865	2,490,469	1,922,153				3.220	19.224	MON	6,683	83,431	12/07/2011	07/25/2046
933637-AD-4	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO			4	1FIM	407,260	.95	870,000	689,672	719,383	445,019				3.160	28.033	MON	1,894	23,804	09/08/2011	09/25/2046
933644-AB-8	WAMU 2007-0A3 2A WAMU 07-0A3			4	1FIM	1,787,685	.92	608,000	2,347,053	2,534,393	2,046,917				3.100	11.329	MON	6,357	74,264	07/19/2011	04/25/2047
933644-AC-6	WAMU 2007-0A3 2A SUPSEN WHOLE CMO2007-0A			4	1FIM	3,490,823	100	3490	4,090,978	4,076,739	3,688,692				3.000	6.055	MON	10,192	119,496	08/29/2017	04/25/2047
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO			4	1FIM	9,854,562	.95	3910	12,173,497	12,761,673	10,414,417				2.990	9.606	MON	31,798	360,917	07/19/2012	06/25/2047
939336-5V-1	WMALT 2005-4 CB1 WMALT_05-4			4	1FIM	765,158	.86	0630	876,566	1,018,513	835,013				2.242	5.053	MON	27,670	27,670	04/30/2013	06/25/2035
939336-X8-1	WAMU_05-AR1 WAMU_05-AR1			4	1FIM	1,615,501	.99	5000	2,101,200	2,111,766	1,928,181				2.592	5.905	MON	760	65,734	07/15/2011	01/25/2045
939336-Z4-8	WAMU MORTGAGE PASS-THROUGH CER SUPERSEN			4	1FIM	89,783	100	9490	88,958	88,122	89,446				4.419	3.095	MON	324	3,835	01/28/2015	03/25/2035
93934F-PN-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO			4	1FIM	4,872,810	100	5140	5,499,755	5,471,632	4,908,802				3.180	6.665	MON	14,500	182,407	09/08/2011	05/25/2046
93935H-AD-9	WASHINGTON MUTUAL MORTGAGE PAS WMALT_06-			4	1FIM	3,319,386	.42	7830	3,250,711	7,598,069	2,904,757				1.942	5.721	MON	90,405	12,459	01/28/2014	09/25/2036
94985K-AA-5	WFA 07-PAG WHOLE CMO 07-PAG			4	1FIM	1,158,578	.99	4040	1,469,634	1,478,440	1,141,221				4.477	10.178	MON	5,515	68,810	04/15/2013	12/28/2037
94987U-AL-7	WFL_11-RR2 WHOLE CMO_11-RR2-3A2			4	2FIM	9,330,925	.95	7410	8,741,018	9,129,890	9,317,680				3.696	2.959	MON	28,117	84,365	09/24/2019	10/27/2035
94986G-AJ-2	WFMILT 2012-RR2 2 WFMILT_12-RR2			4	1FIM	17,181,318	.93	3340	22,078,646	23,655,554	19,015,489				1.958	8.825	MON	7,720	604,653	12/11/2014	08/27/2037
3399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					1,580,894,531	XXX	1,779,861,030	2,155,953,642	1,614,487,230					XXX	XXX	XXX	3,740,551	54,062,940	XXX	XXX
00183H-AG-6	AVENUE OF AMERICAS AOA 15-1177 AOA 15-11			4	1FE	2,109,088	100	4330	2,109,088	2,100,000	2,109,248				3.010	2.743	MON	5,267		12/31/2019	12/13/2029
015271-AD-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			2	2FE	2,099,000	105	0600	2,101,200	2,000,000	2,095,752				3.900	2.342	JD	3,467	39,000	11/20/2019	06/15/2023
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE ALEXANDRI			1	2FE	10,041,100		112,7830	11,278,300	10,000,000	10,031,485				4.500	4.459	JJ	188,750	450,000	10/06/2015	07/30/2029
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			2	2FE	1,063,543	106	9170	1,069,170	1,000,000	1,062,460				3.800	2.673	AO	8,022		11/20/2019	04/15/2026
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2FE	3,495,065	103	9500	3,638,250	3,500,000	3,495,281				3.375	3.389	FA	54,469		07/08/2019	08/15/2031
024836-AB-4	AMERICAN CAMPUS COMMUNITIES OP SENIOR CO			1	2FE	1,047,483	106	6590	1,066,590	1,000,000	1,023,927				4.125	3.515	JJ	20,625	41,250	01/28/2015	07/01/2024
04410C-AJ-8	AHT1_2018-KEYS SENIOR CMBS -KEYS-C 144A			4	1FIM	5,010,938	.99	9990	4,999,971	5,000,000	4,999,373				3.590	3.617	MON	7,977	155,656	04/10/2019	05/15/2035
05348E-AT-6	AVALONBAY COMMUNITIES INC SENIOR CORP BN			1	1FE	546,989	107	3680	536,840	500,000	521,627				4.200	2.957	JD	933	21,000	01/28/2015	12/15/2023
05490T-AE-2	BBCOR 15-GTP SUBSUCMBS15-GTP144A			4	1FIM	5,432,831	104	3450	5,509,411	5,280,000	5,419,011				4.548	4.124	MON	16,675	142,743	05/14/2019	08/12/2033
05491U-BH-0	BBCMS 2018-C2 SENIORCMBS2018-C2			4	1FIM	7,659,033		112,2200	7,659,033	6,825,000	7,659,720				4.746	3.246	MON	26,991		12/31/2019	12/15/2051
05524R-AA-4	BAMLL 13-FRR1 CMBS 13-FRR1-A1 144A			4	1FIM	14,906,643	.97	0250	15,060,444	15,522,290	15,018,379				0.000	3.630	MON			10/30/2019	12/26/2020
05538U-AJ-2	BB-LBS TRUST BBUBS 12-SHOW SUB SUB CMBS			4	1FIM	4,114,556	.99	7470	4,137,290	4,125,000	4,137,290				4.026	4.054	MON	13,839	28,140	10/30/2019	11/05/2036
05604F-AN-5	BIWAY 13-1515 CMBS 13-1515 D 144A			4	1FIM	1,410,408	101	7510	1,475,384	1,450,000	1,415,394				3.633	4.183	MON	4,390	43,901	02/25/2019	03/10/2033
05604L-AJ-1	BROADWAY MORTGAGE TRUST BIWAY 1 SUBSUCMB			4	1FIM	4,536,327	.99	7830	4,695,782	4,706,000	4,574,290				3.787	4.453	MON	23,037	14,853	04/04/2018	01/10/2035
05606F-AJ-2	BX TRUST BX_19-0C11 SENIOR CMBS 11 C 144			4	1FE	30,898,014	102	7700	30,831,102	30,000,000	30,893,962				3.856	3.519	MON	96,400		12/06/2019	12/09/2041
05606F-AL-7	BX TRUST BX_19-0C11 SENIOR CMBS 11 D 144			4	1FE	13,221,403	101	7320	13,225,191	13,000,000	13,220,407				4.075	3.893	MON	44,151		12/06/2019	12/09/2041
06036F-BG-5	BNK 18-B15 BNK 18-B15			4	1FE	9,452,841	112	5340	9,452,841	8,400,000	9,453,665				4.651	3.152	MON	32,556		12/31/2019	11/15/2061
06054M-AW-3	BANC OF AMERICA COMMERCIAL MOR SUBSUCMB			4	1FIM	6,006,563	.88	5170	6,196,170	7,000,000	6,090,753				3.000	4.712	MON	17,500		05/15/2019	07/15/2049
06540A-AA-3	BANK 18-BN10 SUB CMBS BN10-D 144A			4	1FIM	3,904,688	.87	8560	4,392,787	5,000,000	3,992,721				88,034	5.779	MON	10,833	119,167	01/17/2019	02/15/2061
06540R-AW-4	BANK BANK 17-BNK9 SUB CMBS BNK9-E 144A			4	1FIM	2,199,375	.71	8040	2,154,133	3,000,000	2,235,216				3.367	7.672	MON	7,295	58,923	05/16/2019	11/15/2054
06540T-AH-3	BANK 18-BN11 BANK 18-BN11			4	1FE	4,238,409	108	6770	4,238,409	3,900,000	4,239,273				4.355	3.346	MON	13,683		12/31/2019	03/15/2061
06540T-AP-5	BANK 18-BN11 SUBSUCMBS18-BN11144A			4	1FIM	1,998,438	.87	3410	2,183,515	2,500,000	2,043,631				3.728	5.851	MON	6,250	75,000	09/17/2018	03/17/2061
06541K-AL-2	BANK 18-BNK12 SUB CMBS NK12-E			4	1FIM	2,023,125	.72	1910	2,165,724	3,000,000	2,075,948				2.920	8.117	MON	7,300	59,725	04/12/2019	05/15/2061
06650A-AW-7	BANK 17-BNK8 SUB CMBS BNK8-E 144A			4	1FIM	3,396,875	.75	1200	3,756,000	5,000,000	3,487,945				91,070	11.667	MON	93,333		04/15/2019	11/15/2050
07324S-AX-0	BAYVIEW COMMERCIAL ASSET TRUST CMBS 04-			4	1FE	5,485,164	.99	3110	6,682,239	6,728,585	6,228,394				2.347	8.145	MON	192,719		06/28/2012	01/25/2035
07324Y-AB-5	BAYVIEW COMMERCIAL ASSET TRUST ABS 06-2A			4	2FE	3,246,580	.96	0210	3,861,449	4,021,469	3,456,969				2.022	5.370	MON	1,355	102,054	03/25/2015	07/15/2036
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM			4	2FE	1,431,173	.94	7650	1,727,709	1,823,150	1,541,841				2.012	5.383	MON	611	46,026	11/27/2012	03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC_07-3			4	3FE	368,399	.94	9970	461,813	486,134	394,189				2.032	6.953	MON	165	12,371	12/11/2012	07/25/2037
07335C-AV-6	BBCMS 19-C4 SENIOR CMBS 19-C4-E 144A			4	1FIM	1,736,250	.85	9860	1,719,717	2,000,000	1,743,267				3.250	4.980	MON	5,417	21,667	08/22/2019	08/15/2052
08160J-BA-4	BMARK 19-B9 SUB CMBS 19-B9-E 144A			4	1FIM	3,835,313	.82	4990	4,124,931	5,000,000	3,899,171				3.000	6.247	MON	12,500	107,500	04/03/2019	03/15/2052
08161H-AK-6	BMARK 18-B4 SUBSUCMBS18-B4			4	1FIM	253,288	106	8250	267,062	250,000	252,949				4.563	4.457	MON	951	11,566	06/28/2018	07/15/2051
08162P-BA-8	BENCHMARKMORTGAGETRUSTBMARK BMARK_18-B1			4	1FE	1,706,699	106	4690	1,706,699	1,603,000	1,706,854				4.059	3.285	MON	5,422		12/31/2019	01/15/2051
08162																					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12592T-AQ-8	COMM_15-3BP SUB CMBS			4	1FIM	9,009,020	.98	9,823,519	10,000,000	9,445,747		94,541			3.238	4.541	MON	26,987	328,338	02/06/2015	02/10/2035
12593J-BL-9	COMM MORTGAGE TRUST COMM_15-CR COMM_15-C			4	1FIM	3,769,317	.92	912,292	4,440,000	3,854,656		69,780			3.463	6.338	MON	12,813	153,757	09/18/2018	08/10/2048
12595X-AY-9	CSAILCOMMERCIALMORTGAGETRUS CSAIL_18-CX1			4	1FIM	1,397,634		1,397,634	1,275,000	1,397,765		131			4.614	3.398	MON	4,902		12/31/2019	08/15/2051
12596G-AJ-8	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS			4	1FIM	2,684,297	.92	625,000	3,000,000	2,702,897		18,600			4.892	6.448	MON	12,231	112,127	03/05/2019	11/17/2051
12598G-AL-3	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS			4	1FIM	1,520,313	.75	855,000	2,000,000	1,536,031		15,718			3.954	7.678	MON	6,590	32,950	07/22/2019	11/17/2051
12623S-AQ-3	COMM_12-CRS COMM_12-CRS			4	1FIM	247,583		101,902	254,315	247,811					4.318	4.531	MON	898	10,929	06/01/2018	12/10/2045
12623S-AS-9	COMM_12-CRS SUB CMBS 12-CRS 144A			4	1FIM	749,457		101,211	801,623	792,035					4.318	5.728	MON	2,850	34,683	06/01/2018	12/10/2045
12624N-AQ-3	COMM_12-LTRT SUB SUB CMBS 12-LTRT 144A			4	4FIM	11,114,750	.94	1,260,000	11,093,657	11,786,000		11,374,896			4.328	3.598	MON	41,138	500,524	02/12/2015	10/05/2030
12636M-AV-0	CSAIL_16-C6 SUBSUBCMBS16-C6144A			4	1FIM	2,805,938	.99	68,100	2,990,424	3,000,000		2,829,576			4.925	5.853	MON	12,312	145,370	09/14/2018	01/15/2049
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SUBSUBCMBS			4	1FIM	5,149,975		108,300	5,415,000	5,129,540		(13,348)			4.452	4.109	MON	18,551	222,615	04/03/2018	04/17/2051
12803P-AB-4	CAJUN GLOBAL LLC SENIORABS17-1A144A			4	2FE	4,723,281		104,163	4,817,539	4,709,616		4,709,616			6.500	6.167	FMAN	34,238	300,625	12/06/2018	08/20/2047
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST SENIOR CM			4	1	1,085,076		113,738	1,065,672	1,083,219		(1,857)			6.147	4.869	JJ	27,357		08/06/2019	07/10/2051
17290M-AN-4	CGCMT_15-101A SUB CMBS 15-101A D 144A			4	1FIM	12,722,423		105,078	13,749,475	13,085,000		12,759,731			4.625	4.976	MON	50,426	487,857	04/25/2019	01/14/2043
17291D-AG-8	CITIGROUPCOMMERCIALMORTGAGE CGCMT_18-C5			4	1FE	4,887,590		108,610	4,887,590	4,500,000		4,888,067			4.507	3.532	MON	16,901		12/31/2019	06/10/2051
17323V-BE-4	CGCMT_15-GC29 SUB CMBS 15-GC29 C			4	1FIM	5,754,078		104,090	6,245,950	6,000,000		5,850,453			4.136	4.778	MON	20,681	251,896	10/01/2015	04/10/2048
17324D-AW-4	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-P			4	1FIM	9,626,379		106,960	9,626,379	9,000,000		9,627,153			4.033	2.904	MON	30,248		12/31/2019	09/15/2048
17324T-AN-9	CITIGROUP COMMERCIAL MORTGAGE SUB CMBS -			4	1FIM	1,689,375	.86	30,510	1,726,095	2,000,000		1,706,539			2.850	5.806	MON	4,750	23,750	07/11/2019	02/10/2049
17326D-AF-9	CITIGROUPCOMMERCIALMORTGAGE CGCMT_17-PB			4	1FE	9,237,753		106,180	9,237,753	8,700,000		9,238,528			3.789	3.035	MON	27,470		12/31/2019	09/15/2050
22545X-AF-0	CSMC_07-C1 CSMC_07-C1			4	1FIM	16,861		98,648	17,114	17,349		(17,345)			5.416	5.416	MON	78	940	01/07/2013	02/15/2040
22945D-AS-2	CSAILCOMMERCIALMORTGAGETRUS SUB CMBS 9-C			4	1FIM	2,187,698		109,385	2,187,698	2,000,000		2,187,903			4.476	3.388	MON	7,460		12/31/2019	03/15/2052
22966R-AB-2	CUBESMART LP SENIOR CORP BND			1	2FE	437,505		106,484	400,000	417,359		417,359			4.375	3.127	JD	778	17,500	01/28/2015	12/15/2023
23305J-AG-7	DBUSMORTGAGETRUSTDBUBS_17- DBUBS_17-BRB			4	1FE	2,313,434		102,810	2,313,434	2,250,000		2,313,619			3.530	2.895	MON	6,619		12/31/2019	10/13/2034
23306N-AC-6	DBWF MORTGAGE TRUST DBWF_15-LC SENIORSEN			4	1FIM	12,221,994		101,850	12,000,000	12,221,994		12,221,994			3.421	3.300	MON	34,211		12/31/2019	06/10/2034
23306N-AJ-1	DBWF MORTGAGE TRUST DBWF_15-LC SUB CMBS			4	1FIM	13,614,873	.96	388,000	13,976,211	14,500,000		13,700,554			3.421	4.571	MON	41,338	378,935	03/08/2019	06/10/2034
23306N-AL-6	DBWF MORTGAGE TRUST DBWF_15-LC SUB CMBS			4	1FIM	3,769,495	.93	65,200	3,746,095	4,000,000		3,774,936			3.421	4.524	MON	11,404	23,187	10/30/2019	06/10/2034
23307C-AJ-4	DBWF MORTGAGE TRUST DBWF_16-85 SUB CMBS			4	1FIM	1,967,344		103,075	2,061,498	2,000,000		1,969,908			3.808	4.148	MON	6,347	58,179	03/11/2019	12/11/2036
23307G-AJ-5	DBWF_2018-GLKS SUB CMBS GLKS_C			4	1FE	19,790,444		100,030	20,000,654	20,000,000		19,837,374			3.514	3.622	MON	25,378	801,118	12/17/2018	11/19/2035
26441Y-AZ-0	DUKE REALTY LP SENIOR CORP BND			1	2FE	5,326,813		103,610	5,429,216	5,240,000		5,300,060			3.250	3.048	JD	473	170,300	10/15/2016	06/30/2026
26884A-AZ-6	ERP OPERATING LP CORP BND			1	1FE	209,378		104,481	208,962	200,000		208,803			4.625	1.989	JD	411	4,625	11/20/2019	12/15/2021
26884A-BB-8	ERP OPERATING LP SENIOR CORP BND			1	1FE	697,619		118,890	772,785	650,000		693,080			4.500	4.065	JJ	14,625	29,250	04/09/2015	07/01/2044
29429M-AJ-2	CGCMT_2019-SMRT CGCMT_19-SMRT			4	1FIM	18,623,586		105,085	19,020,474	18,100,000		18,506,394			4.745	3.701	MON	71,570	707,852	03/01/2019	01/10/2036
313747-AU-1	FEDERAL REALTY INVESTMENT TRUS SENIOR CO			1	1FE	625,965		105,920	609,400	575,000		598,676			3.950	2.796	JJ	10,473	22,713	01/28/2015	01/15/2024
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO			1	1FE	7,388,462		115,452	7,935,016	6,873,000		7,337,809			4.500	4.057	JD	25,774	309,285	05/20/2015	12/01/2044
36250G-AW-5	GSMSC11_15-GC30 SUB SUB CMBS 15-GC30			4	1FIM	6,206,125		103,210	6,759,669	6,550,000		6,342,721			4.052	4.857	MON	22,117	269,337	10/01/2015	05/10/2050
36252C-AL-6	GSMSC_17-48SL SUBSUBCMBS17-48SL144A			4	1FIM	14,432,813	.98	96,500	14,844,762	15,000,000		14,531,459			3.982	4.602	MON	49,773	605,567	03/07/2018	02/12/2037
36254K-AA-0	GSMSC_17-GS8 SUBSUBCMBS17-GS8144A			4	1FIM	4,145,313	.90	04,500	4,502,241	5,000,000		4,240,849			2.700	5.098	MON	11,250	135,000	09/14/2018	11/10/2050
36257C-AJ-6	GSMSC_2017-GPTX SUB CMBS GPTX_C 144A			4	1FIM	39,012,500	.99	50,200	39,800,668	40,000,000		39,229,948			3.302	4.206	MON	110,081	990,732	03/21/2019	05/10/2034
40414L-AE-9	HCP INC HCP INC			1	2FE	3,035,723		140,908	3,170,430	2,250,000		2,947,240			6.750	4.438	FA	63,281	151,875	04/13/2015	02/01/2041
46361T-AL-6	JRVINE CORE OFFICE TRUST ICOT_13-1			4	1FIM	2,905,108		100,293	3,067,956	3,059,000		2,952,797			3.173	4.361	MON	5,662	98,415	06/01/2018	05/15/2048
46590L-AE-2	JPIMDB COMMERCIAL MORTGAGE SECU JPIMDB COM			4	1FIM	2,132,422	.90	99,930	2,274,824	2,500,000		2,177,093			3.397	5.901	MON	7,077	86,562	09/17/2018	06/15/2049
46590T-AG-0	JPIMDB COMMERCIAL MORTGAGE SECU SUB CMBS			4	1FE	569,197	.5	5,500	522,766	503,281		503,281			0.939	0.622	MON	7,368	110,372	01/08/2019	03/15/2050
46591A-AG-0	JPIMDB COMMERCIAL MORTGAGE SECU SUB SENIOR			4	1FIM	4,169,500	.89	96,100	4,498,044	5,000,000		4,254,070			3.245	5.532	MON	19,519	165,545	09/18/2018	06/15/2051
46648K-AC-0	JPIMDB COMMERCIAL MORTGAGE SECU SUB CMBS			4	1FIM	3,141,250	.88	77,500	3,550,984	4,000,000		3,225,964			3.000	6.216	MON	10,000	120,000	12/19/2018	10/15/2050
49427R-AJ-1	KILROY REALTY LP SENIOR CORP BND			1	2FE	8,039,616		103,644	8,084,232	7,800,000		7,893,562			3.800	3.341	JJ	136,673	296,400	02/09/2015	01/15/2023
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE ABS 06-3A			4	1FE	42,189	.99	34,200	46,119	46,425		16,810			1.992	185.426	MON	15	1,163	03/05/2015	12/25/2036
55352N-AC-1	MSCGTRUSTMSCCG_15-ALDR MSCCG_15-ALDR			4	1FE	11,027,460		102,163	11,027,460	10,794,000		11,028,384			3.462	3.030	MON	31,138		12/31/2019	06/08/2035
61760V-AD-5	MSC_12-C4 SUB CMBS 12-C4 144A			4	1FIM	251,318		103,051	254,305	246,775		249,526			5.419	5.177	MON	1,114	13,560	06/01/2018	03/15/2045
61763X-AE-6	MSBAM_14-C18 MSBAM_14-C18			4	1FE	1,060,230															

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67087M-AA-4	OBP_10-OBP CMBS_10-OBP A			4	1FIM	3,113,978	.99	99,9160	3,000,000	2,997,831	(16,341)				4.646	4.174	MON	11,616	139,386	06/30/2011	07/15/2045
682439-AC-8	AACMT_05-C6 AACMT_05-C6A			4	1FIM	11,550,489	.117	117,1920	10,546,302	11,340,450	(102,453)				5.690	4.387	MON	33,336	600,042	06/01/2018	10/13/2037
682439-AE-4	AACMT_05-C6A AACMT_05-C6A			4	1FIM	9,197,645	.117	9,051,000	8,359,375	9,076,072	(52,491)				5.690	4.671	MON	26,423	475,615	06/01/2018	10/13/2037
74340X-BE-0	PROLOGIS LP SENIOR CORP BND			1	1FE	1,726,944	.108	108,2720	1,600,000	1,682,577	(13,502)				3.750	2.747	MON	10,000	60,000	08/03/2016	11/01/2025
75575M-AN-8	RCMT 19-5 SUB CMBS 19-5-E 144A			1	1FIM	1,780,000	.97	417,000	2,000,000	1,790,997	(10,997)				5.544	7.221	MON	1,848	84,228	03/25/2019	02/25/2052
756109-AP-9	REALTY INCOME CORPORATION SENIOR CORP BND			1	1FE	1,360,732	.108	236,000	1,250,000	1,342,436	(6,008)				4.650	2.330	FA	24,219	11,625	11/20/2019	08/01/2023
756109-AQ-7	REALTY INCOME CORPORATION SENIOR CORP BND			1	1FE	321,649	.106	70,700	305,000	313,363	(1,791)				3.875	3.186	JJ	5,450	11,819	01/28/2015	07/15/2024
756109-AT-1	REALTY INCOME CORPORATION SENIOR CORP BND			1	1FE	5,998,080	.121	251,000	6,000,000	5,998,169	33				4.650	4.652	MS	82,150	279,000	03/08/2017	03/15/2047
76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS SENIOR CO			1	2FE	558,460	.105	63,300	500,000	527,240	(6,773)				5.000	3.423	JD	1,111	25,000	01/28/2015	12/15/2023
76132F-AB-3	RETAIL OPPORTUNITY INVESTMENTS SENIOR CO			1	2FE	5,187,750	.102	66,600	5,000,000	5,099,952	(19,231)				4.000	3.534	JD	8,889	200,000	02/05/2015	12/15/2024
78413M-AL-2	SFAVE 15-SAVE SUB CMBS 15-SAVE B 144A			4	1FIM	1,642,405	.101	211,000	1,750,536	1,646,938	(2,497)				4.534	4.979	MON	1,265	83,259	06/01/2018	01/05/2043
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECU SUB CMBS			4	1FIM	25,117,950	.96	141,000	25,000,000	25,099,456	(3,586)				4.534	4.458	MON	91,417	1,112,239	02/03/2015	01/05/2043
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR CORP BND			1	1FE	2,470,438	.146	70,000	2,494,019	2,462,186	(1,971)				6.750	3.570	FA	47,813	13,500	12/31/2019	02/01/2040
828807-CZ-8	SIMON PROPERTY GROUP LP SENIOR CORP BND			1	1FE	12,574,318	.114	416,000	10,990,000	12,574,216	(102)				4.250	3.417	MON	40,220		12/31/2019	11/30/2046
828807-DE-4	SIMON PROPERTY GROUP LP SENIOR CORP BND			1	1FE	11,891,521	.106	314,000	12,010,000	11,901,180	9,658				3.375	3.507	JD	33,778	405,338	03/19/2019	12/01/2027
87246A-AF-5	TIAA SEASONED COMMERCIAL MORTG TIAAS 07-			4	1FIM	5,000,000	.100	57,900	5,000,000	5,000,000					5.503	5.694	MON	16,050	281,851	06/25/2012	08/15/2039
90276R-AL-2	UBS COMMERCIAL MORTGAGE TRUST SUB CMBS 1			4	1FIM	3,818,750	.87	180,000	5,000,000	3,919,391	98,823				2.900	6.530	MON	12,083	145,000	12/07/2018	10/17/2050
90276V-AN-9	UBS COMMERCIAL MORTGAGE TRUST SUB CMBS			4	1FIM	4,762,695	.100	79,100	5,000,000	4,788,844	20,144				4.703	5.596	MON	19,596	238,453	09/13/2018	02/15/2051
90291J-AC-1	UBSCM 18-C9 SUBSUBCMBS18-C9144A			4	1FIM	2,893,594	.102	80,000	3,000,000	2,904,540	8,853				4.885	5.419	MON	12,214	148,627	09/17/2018	03/15/2051
90353K-BC-2	UBSCM 18-C13 SENIORCMBS18-C13			4	1FIM	9,938,095	.110	423,000	9,000,000	9,939,031	936				4.786	3.408	MON	35,897		12/31/2019	10/15/2051
922776-AF-4	VENTAS REALTY LP VENTAS REALTY LP			1	2FE	5,016,359	.107	326,000	4,925,000	5,008,501	(1,894)				4.375	4.263	FA	89,779	215,469	04/14/2015	02/01/2045
92890K-BC-8	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 14-			4	1FIM	7,285,917	.105	57,800	6,901,000	7,286,538	621				4.069	3.084	MON	23,400		12/31/2019	09/15/2057
92939H-BA-2	WFRBS 14-C23 WFRBS 14-C23			4	1FIM	13,370,379	.106	96,300	12,500,000	13,371,466	1,087				4.210	2.940	MON	43,854		12/31/2019	10/15/2057
92939L-AJ-5	WFRBS 14-C25 CMBS WFRBS 14-C25			4	1FIM	628,463	.104	10,000	662,675	637,124	626,407				4.318	4.742	MON	2,293	27,871	06/01/2018	11/15/2047
94989A-AI-5	WFCM 14-LC18 WFCM 14-LC18			4	1FIM	9,332,415	.103	69,400	9,000,000	9,333,209	794				3.808	3.077	MON	28,560		12/31/2019	12/15/2047
94989A-AZ-8	WFCM 14-LC18 WFCM 14-LC18			4	1FIM	4,094,404	.104	28,900	4,094,404	4,094,758	354				3.959	3.126	MON	12,953		12/31/2019	12/15/2047
94989C-BD-2	WELLS FARGO COMMERCIAL MORTGAG CMBS WFCM			4	1FIM	542,689	.100	47,100	566,418	544,064	3,721				4.071	4.992	MON	1,922	23,059	06/01/2018	02/15/2048
94989H-BJ-8	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS			4	1FIM	934,141	.102	94,600	1,000,000	960,638	6,674				3.848	4.764	MON	3,207	38,480	09/30/2015	05/15/2048
94989T-BH-6	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS			4	3FIM	1,819,219	.98	84,200	2,000,000	1,835,890	16,671				4.534	5.947	MON	7,557	76,968	01/29/2019	09/15/2058
95000H-AL-6	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS			4	1FIM	4,130,469	.91	123,000	5,000,000	4,207,784	77,315				3.214	6.183	MON	13,392	147,308	01/24/2019	10/16/2049
95001N-BC-1	WELLSFARGOCOMMERCIALMORTGAG WFCM 18-C45			4	1FE	7,771,324	.108	6,900	7,150,000	7,772,071	747				4.556	3.480	MON	27,146		12/31/2019	06/16/2051
BGAOLN-HY-7	UBS2018-C14RR TERM LOAN			4	1FE	27,193,443	.101	311,000	29,033,838	27,205,671	9,927				4.120	4.451	MON	98,393	638,893	05/22/2019	12/15/2050
BRTMJA-78-4	PRIME PROPERTY FUNDING INC CORPBND			4	2FE	1,000,000	.113	5,250	1,000,000	1,000,000					0.000	4.580	MON	45,800		10/10/2018	12/31/2049
BGAOME-HI-8	CREDIT TERMILOAN			4	1FE	537,650	.87	4,660	647,032	540,305	2,655				3.000	4.678	MON	1,849	13,066	01/31/2019	12/11/2050
<b>3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>						<b>680,600,414</b>	<b>XXX</b>	<b>702,666,421</b>	<b>689,135,409</b>	<b>683,498,453</b>		<b>1,372,697</b>			<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>2,740,096</b>	<b>16,822,362</b>	<b>XXX</b>	<b>XXX</b>
00037U-AA-8	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3			4	1FE	1,553,498	.101	20,000	1,553,498	1,555,637	2,144				4.460	4.530	MON	2,887	72,750	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3			4	3FE	411,893	.100	67,400	412,326	413,126	1,274				6.901	7.021	MON	1,186	25,954	02/15/2019	12/15/2038
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS 1A-B			4	2FE	487,266	.99	85,400	492,246	486,601	(664)				5.072	5.021	MON	1,110	22,886	01/23/2019	02/15/2040
00166A-AB-3	AM CAPITAL FNDG LLC AMARK 18-1 SUBABS18-			4	2FE	5,000,000	.102	422,000	5,000,000	4,999,648	(352)				5.980	6.048	MON	13,289	299,000	11/29/2018	12/15/2023
00256D-AB-8	AASET 2019-1 TRUST AASET 19-1 ABS 19-1			4	2FE	473,489	.99	95,400	473,500	473,485	(5)				4.948	4.998	MON	1,041	11,389	06/12/2019	05/15/2039
03330F-AQ-4	ANCHORAGE CREDIT OPPORTUNITIES			2	1FE	10,000,000	.100	249,000	10,000,000	10,000,000					4.670	4.693	JAJO			12/23/2019	01/20/2032
03330H-AA-5	ANCHORAGECREDITFUNGLTDA ABS CHF 9-A 1			2	1FE	91,041,250	.102	588,000	93,355,444	90,991,274	(49,976)				3.793	3.792	AO	632,799		11/21/2019	10/25/2037
03330H-AG-2	ANCHORAGECREDITFUNGLTDA ABS CHF 9-B 1			4	1FE	5,000,000	.100	75,000	5,000,000	4,996,711	(3,289)				4.443	4.451	AO	40,728		09/27/2019	10/25/2037
03330L-AA-6	ANCHF 18-6A ABS2018-6A			4	1FE	238,000,000	.104	7,660	238,000,000	238,000,000					4.300	4.298	JJ	4,434,733	11,598,533	05/03/2018	07/25/2036
03330L-AC-2	ANCHF 18-6A ABS2018-6A			4	1FE	69,500,000	.100	5,660	69,500,000	69,501,961	(11,200)				4.700	4.699	JJ	1,415,483	3,702,033	05/03/2018	07/25/2036
03331F-AA-8	ANCHF 2019-7A ABS 19-7A_A			4	1FE	74,623,392	.103	6,440	72,000,000	72,000,000					4.620	4.617	AO	609,840	1,921,920	02/19/2019	04/25/2037
03331F-AC-4	ANCHF 2019-7A ABS 19-7A_B			4	1FE	18,000,000	.101	17,300	18,000,000	18,003,057	3,057				5.270	5.263	AO	173,910	548,080	02/19/2019	04/05/2037
03331X-AC-5	ANCHF 8 ABS CHF 8-C 144A			4	1FE	2,000,000	.101	7,290	2,000,000	2,000,655	655										

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03837P-AB-3	ACFIT 17-A ABS ACFIT 17-A 144A			4	2FE	2,589,063		108,5610	2,500,000	2,570,211		(15,831)			6.610	5.892	MON	7,344	165,250	10/10/2018	11/15/2035
03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A			4	1FE	5,588,105		0.0000	5,588,105	5,588,105					3.000	3.018	MON	21,421	167,643	01/14/2015	07/01/2038
03879M-AC-7	ARC Rail 2013-1 C ARC 13-1			4	2FE	1,862,142		100.0000	2,469,095	2,469,095		1,862,142			0.000	36.730	MON			11/15/2019	12/31/2050
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S 18-1-C			4	2PL	3,083,237		115,6940	3,531,294	3,052,273		3,084,167	.931		1.500	1.458	MON	1,526	43,843	02/15/2019	12/17/2068
04546K-AA-6	APOLLO AVIATION SECURITIZATION ABS 18-2			4	1FE	450,944		101,9190	450,958	450,938			(5)		4.454	4.495	MON	837	20,086	11/01/2018	11/18/2038
04546K-AB-4	APOLLO AVIATION SECURITIZATION ABS 18-2A			4	2FE	682,515		101,0330	676,437	681,700			(815)		5.433	5.229	MON	1,531	33,688	02/07/2019	11/18/2038
04769#-AA-7	ATLANTAASSETHOLDINGSLLC TERMLOAN			4	1FE	27,700,200		100.0000	27,700,200	27,700,200					0.000	7.030	MON	115,707	1,946,638	03/26/2018	11/30/2066
04769#-AB-5	ATLANTAASSETHOLDINGSLLC TERMLOAN			4	1FE	139,503,288		100.0000	139,503,288	139,503,288					0.000	7.130	MON	582,723	8,291,243	03/01/2019	11/30/2066
04941Y-AL-3	ATCLO 18-11A ABS2018-11A			4	1FE	21,000,000		96.0430	20,169,051	21,000,000			(105,023)		3.886	3.466	JAJO	147,330	1,262,076	06/08/2018	07/26/2031
09539#-AA-5	BLUE EAGLE 18-1 EQUITY TERM LOAN			4	1PL	222,666,565		99.9540	222,666,565	222,666,565					3.801	3.818	JAJO	1,833,713	1,562,061	10/03/2019	05/23/2034
09539#-AB-3	BLUE EAGLE 18-1 EQUITY TERM LOAN			4	1PL	48,924,837		99.5500	48,704,675	48,924,837					4.501	4.525	JAJO	477,110	282,400	10/03/2019	05/23/2034
09539#-AD-9	BLUE EAGLE 18-1 EQUITY TERM LOAN			4	2PL	11,488,818		98.4900	11,315,337	11,488,818					6.751	6.805	JAJO	168,046	95,984	09/06/2019	05/23/2034
09539#-AF-4	BLUE EAGLE 18-1 EQUITY TERM LOAN			4	5FE	28,000,000		100.0000	28,000,000	28,000,000					0.000	2.960	JAJO		414,056	06/21/2019	05/23/2034
09593#-AC-4	BLUE EAGLE 18-1 C A RATED TERM LOAN			4	1FE	43,925,000		98.5700	43,925,000	43,925,000					5.501	5.537	JAJO	523,523	422,164	10/03/2019	05/23/2034
09629Y-AA-5	BLUEMOUNTAIN CLO LTD BLUEM 18-MEZZANINA			4	3FE	981,250		93.6970	936,970	1,000,000		980,390	(1,035)		7.890	8.277	JAJO	14,903	88,146	11/19/2018	10/25/2030
10901-AC-6	BRGDF 2A ABS IGD 2-D 144A			4	2FE	3,970,000		93.4730	4,000,000	3,970,845		845		5.500	5.622	AO	110,000	110,000	09/11/2019	10/25/2035	
12479R-AF-4	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS			4	1FE	334,465		101.7790	334,465	334,525		58		4.340	4.366	MON	645	14,442	10/11/2018	04/15/2047	
13079H-AU-2	SYMP 2012-9A ABS 9A B2R			4	1FE	13,200,000		100.7200	13,295,080	13,200,010		10		4.050	4.071	JAJO	111,375	149,985	06/21/2019	07/16/2032	
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST PRELFCSEN			4	2	599,627		109.3910	650,727	594,863		600,941	1,314		5.746	5.744	MON	1,994	31,290	01/25/2019	02/10/2052
14856E-AA-3	CLAST 15-1A ABS T 15-1A 144A			4	1PL	1,892,754		100.8830	1,918,135	1,894,030		1,894,030	1,276		4.750	4.994	MON	4,014	67,735	03/08/2019	03/15/2034
17305E-DT-9	CITIBANK CREDIT CARD ISSUANCE ABS 07-A3			4	1FE	614,855		134.6390	658,386	489,000		607,740	(4,548)		6.150	4.176	JD	1,337	30,074	06/01/2018	06/15/2039
22546U-AA-6	CSRT 2013-A B SENIOR ABS 13-A-B 144A			4	2FE	1,862,349		96.8740	1,880,064	1,940,737		1,832,982	3,426		2.500	4.297	JAJO	8,895	48,518	09/25/2015	01/25/2030
22845X-AL-4	CRNPT 18-4A ABS NPT 4-D 144A			4	2FE	920,625		94.3510	943,508	1,000,000		921,156		4.716	6.150	JAJO	531	9,432	12/09/2018	04/20/2031	
23222L-AU-1	CUTWATER LTD CTWTR 15-1A SENIORABS15-1R1			4	2FE	3,990,000		94.9790	3,799,152	4,000,000		3,984,891	(14,925)		5.451	5.570	JAJO	47,241	242,745	10/15/2018	01/15/2029
24823B-AM-2	DEN10 13-1A ABS 13-1A A3LR			4	1FE	4,800,000		96.2870	4,621,752	4,800,000		4,819,077	(45,333)		4.028	3.550	JAJO	34,910	226,423	09/28/2017	10/26/2027
25253Y-AA-4	DIAMETERCREDITFUNDINGIDCF ABS -2A 144			4	1FE	38,000,000		101.6150	38,613,852	38,000,000		38,000,000			3.940	3.937	JJ	166,356		10/22/2019	01/25/2038
25257B-AA-0	DIIND2019-1A ABS 19-1-E 144A			4	3FE	1,915,000		99.6530	1,993,064	2,000,000		1,916,958	1,958		9.990	11.365	JAJO	37,739		11/12/2019	04/25/2029
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS			4	1FE	36,062,983		100.0000	36,062,983	36,062,983		36,062,983			0.000	6.000	MON	173,800	2,163,785	12/08/2017	11/30/2067
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS			4	1FE	26,661,859		100.0000	26,661,859	26,661,859		26,661,859			0.000	6.320	MON	128,492	1,685,517	06/06/2018	11/30/2067
26362#-AC-7	DUBLINASSETHOLDINGS TERMLOAN			4	1FE	170,951,702		100.0000	170,951,702	170,951,702		170,951,702			0.000	6.300	MON	823,873	10,762,310	12/28/2018	11/30/2067
26362#-AD-5	DUBLINASSETHOLDINGS TERM LOAN			4	1FE	49,633,322		100.0000	49,633,322	49,633,322		49,633,322			0.000	3.410	MON	239,200	1,690,304	05/09/2019	11/30/2067
30191E-AA-3	FDLTDPDF 19-5A ABS 19-5A 144A			4	1FE	32,000,000		100.0000	32,000,000	31,999,621		31,999,621	(379)		3.970	3.968	JJ	38,818		12/05/2019	01/25/2038
30191E-AB-1	FDLTDPDF 19-5A ABS 19-5A 144A			4	1FE	8,000,000		100.0000	8,000,000	7,999,877		7,999,877	(123)		4.570	4.568	JJ	11,171		12/05/2019	01/25/2038
30259H-AB-4	CREDIT ONE 2018-1 TERMLOAN			4	1PL	50,000,000		103.4680	51,734,156	50,000,000		50,000,000			4.649	4.611	MON	200,165	2,356,785	03/16/2018	03/16/2023
30259U-AA-7	FD 18-4A ABS2018-4A			4	1FE	324,000,000		104.9740	340,117,056	324,000,000		324,000,000			4.300	4.298	JJ	7,438,000	14,976,900	05/03/2018	07/25/2036
30259U-AC-3	FD 18-4A ABS2018-4A			4	1FE	86,500,000		100.3800	86,828,960	86,500,000		86,448,716	8,322		4.700	4.711	JJ	1,761,717	4,370,413	05/03/2018	07/25/2036
30259U-AG-4	FD 18-4A ABS F 4-D 144A			4	2FE	2,996,250		99.0390	2,971,167	3,000,000		2,996,464	214		6.350	6.365	JJ	82,550		11/12/2019	07/25/2036
30259A-AA-0	FD 2017-3A ABS2017-3A			4	1FE	35,000,000		102.5660	35,898,240	35,000,000		35,000,000			3.900	3.970	JJ	591,500	1,365,000	11/29/2017	01/25/2036
34960Y-AW-2	FORTRESS CREDIT OPPORTUNITIES ABS -7A-DR			4	2FE	3,000,000		100.1310	3,003,918	3,000,000		2,993,325	(6,675)		6.294	6.381	MJSD	8,392	175,908	01/25/2019	12/15/2028
35041J-AA-3	FFIN 2019-1A ABS 9-1A A 144A			4	1FE	3,770,429		101.4810	3,826,846	3,771,014		3,770,467	38		3.860	3.898	MON	6,469	103,486	03/20/2019	11/15/2034
35041J-AB-1	FFIN 2019-1A ABS 9-1A B 144A			4	1FE	4,997,819		103.2010	5,160,037	5,000,000		4,978,050	232		4.220	4.265	MON	9,378	150,444	03/20/2019	11/15/2034
36321J-AJ-3	GALAXY CLO LTD GALXY 18-28A ABS2018-28A			4	1FE	10,000,000		95.6290	9,562,910	10,000,000		9,930,379	(145,141)		3.951	3.583	JAJO	85,602	562,494	06/29/2018	07/15/2031
381362-AL-6	GTOCP 12-1A ABS2012-1A			4	1FE	209,994,939		104.4480	219,340,590	210,000,000		209,989,536	(34,435)		4.604	4.630	MJSD	456,563	9,688,399	06/08/2018	06/15/2034
381362-AN-2	GTOCP 12-1A ABS2012-1A			4	1FE	54,000,000		100.5420	54,292,572	54,000,000		54,038,962			5.098	5.130	MJSD	129,999	2,752,920	06/08/2018	06/15/2034
38176Q-AE-0	GOLUBCAPITALPARTNERSOLOLTD ABS2019-43A			4	1FE	10,000,000		100.6360	10,063,550	10,000,000		10,022,660	22,660		4.160	4.128	JAJO	149,067		07/26/2019	07/20/2032
40437H-AG-6	HIGHBRIDGE LOAN MGMT HLM 16-8A ABS8A-201			4	1FE	7,750,000		96.3540	7,467,427	7,750,000		7,734,035	(36,804)		3.916	3.467	JAJO	60,696	437,603	06/15/2018	07/20/2030
41284L-AA-2	BARGE 2018-1 ABS2018-1144A			4	3FE	4,119,805		99.1350	4,220,440	4,734,864		4,234,17									

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44932T-AE-7	TCG_18-2A ABS2018-2A			4	1FE	9,200,000	.97	8,934,644	9,200,000	9,181,123		(44,269)			4.053	3.618	JAU	73,544	532,174	06/22/2018	07/22/2031
45673B-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE			4	1FE	27,758,665		27,758,665	27,758,665	27,758,665					0.000	2.500	MON	122,426	692,685	10/15/2018	12/15/2067
45673B-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA			4	1FE	8,736,750	100.0000	8,736,750	8,736,750	8,736,750					0.000	2.600	MON	38,532	151,677	05/01/2019	03/31/2067
45780K-AJ-5	INSITE ISSUER LLC ABS_18-1-B 144A			4	2FE	250,000		262,486	250,000	249,999		(1)		4.844	4.893	MON	538	12,043	12/04/2018	12/15/2048	
46602A-AL-6	IYVH 7A ABS7A			4	1FE	10,000,000	.99	9,998,940	10,000,000	10,003,528		(52,344)			3.916	3.489	JAU	78,318	452,369	10/23/2017	10/20/2029
46650X-AB-9	321 HENDERSON RECEIVABLE I LLC ABS 19-1A			4	2FE	249,798		260,811	250,000	249,958		159		4.510	4.651	MON	501	8,716	03/01/2019	08/15/2073	
47049Q-AE-6	JTWN_18-11A			4	1FE	19,500,000	.96	18,842,538	19,500,000	19,450,913		(326,276)			4.101	3.629	JAU	173,262	1,159,601	06/06/2018	07/14/2031
48636G-AB-1	KAWA_19-1 ABS 19-1-B 144A			4	1FE	2,947,500	.99	2,970,000	3,000,000	2,953,129		5,629			5.000	5.485	MON	12,500	100,000	03/27/2019	06/05/2044
48661A-AE-6	KAYNE_18-1A ABS2018-1A			4	1FE	7,500,000	.99	7,428,233	7,500,000	7,476,517		(42,041)			4.001	3.547	JAU	65,014	437,187	05/30/2018	07/15/2031
52604A-AC-2	LFT_2019-2A LFT_2019-2A			4	2FE	3,909,655	.99	3,887,869	3,910,000	3,909,261		(394)			3.720	3.752	MON	4,444	20,606	10/23/2019	04/20/2028
53958T-AB-3	LSST_18-A SENIORABS18-A144A			4	1FE	14,528,831	.98	14,896,307	15,059,894	14,553,993		(34,696)			3.940	4.947	JAU	112,069	691,322	06/22/2018	07/26/2038
54008P-BC-6	LWLO_14-1A ABS2014-1A			4	1FE	5,000,000	.97	4,857,620	5,000,000	4,990,609		(22,292)			3.940	3.635	JAU	37,208	229,524	06/06/2018	01/25/2030
54008P-BE-2	LWLO_14-1A ABS R-R-DRR 144A			4	2FE	1,832,640		1,852,196	2,000,000	1,835,955		3,315			4.790	6.492	JAU	18,094	110,934	11/01/2019	01/25/2030
55283L-AA-3	MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A			4	1	2,096,942		2,158,564	2,096,975	2,096,920		(22)			4.458	4.499	MON	4,155	70,113	02/20/2019	03/15/2044
56577H-AC-1	MRNON_2019-1A ABS 9-1A_A1			4	1FE	25,000,000	101	25,470,800	25,000,000	25,000,000					4.037	4.052	JAU	213,064	504,625	03/27/2019	04/15/2031
56577H-AS-6	MRNON_2019-1A ABS 9-1A_A2			4	1FE	7,500,000	100	7,557,015	7,500,000	7,500,000					4.460	4.716	JAU	70,617	167,250	03/27/2019	04/15/2031
56578K-AJ-8	MARATHON CLO LTD MCLQ_18-12A MCLQ_18-12A			4	2FE	5,000,000	.99	4,969,430	5,000,000	4,972,770		(26,993)			5.103	5.221	JAU	53,159	316,965	09/06/2018	04/18/2031
56579A-AJ-9	MCLQ_2019-1A ABS 1A_A2F			4	1FE	7,000,000	100	7,033,621	7,000,000	7,000,747		747			4.220	4.239	JAU	522,623	112,069	06/04/2019	04/15/2032
58571L-AB-6	MTEL_19-1 ABS 19-1-B 144A			4	2FE	250,000	102	255,843	250,000	249,999		(1)			4.701	4.747	MON	522	7,835	04/09/2019	04/15/2049
58571L-AC-4	MTEL_19-1 ABS 19-1-C 144A			4	3FE	250,000	102	257,150	250,000	249,998		(2)			6.070	6.147	MON	674	10,117	04/09/2019	04/15/2049
59802M-AG-2	MIDO_18-9A ABS2018-9A			4	1FE	22,000,000	.97	21,385,738	22,000,000	21,947,537		(98,794)			3.966	3.529	JAU	174,499	1,203,838	07/03/2018	07/20/2031
61945L-AB-9	MOSAICOSLARLOANSLCMSA1C_1 ABS 19-2A_B 1			4	1FE	9,997,409	.99	9,943,631	10,000,000	10,001,927		4,518			3.280	3.299	MON	10,022	40,089	10/30/2019	09/20/2040
61946C-AA-0	MSA1C_2019-1A ABS 19-1A_A			4	1FE	17,632,818	104	18,246,255	17,516,390	17,639,517		6,699			4.370	4.248	MON	23,389	614,097	04/24/2019	12/21/2043
62431U-AS-1	MVEI13_1A ABS 2013-1A			4	1FE	15,000,000	.98	14,743,500	15,000,000	14,998,556		(71,846)			3.760	3.485	JAU	122,200	657,196	10/06/2017	10/15/2030
62432B-AS-2	MV11_15-9A ABS2015-9A			4	1FE	15,500,000	.95	14,784,474	15,500,000	15,471,667		(72,203)			4.101	3.616	JAU	137,721	727,516	05/31/2018	07/15/2031
63543T-AL-2	NATIONAL COLGTE STD LN 2005-3 NCSLT_05-3			4	4FE	6,347,494	.96	5,545,000	10,535,260	8,477,433		(29,419)			2.172	9.301	MON	3,814	272,606	03/26/2013	10/25/2033
66705R-AA-7	NEF_16-1 ABS 2016-1 144A			4	1FE	3,561,324		3,737,491	3,729,745	3,577,959		(25,501)			3.042	3.934	MON	1,891	133,499	08/26/2016	05/27/2036
67108W-BJ-7	OZLM_14-7RA ABS2014-7RA			4	1FE	10,150,000	.96	9,802,434	10,150,000	10,122,903		(45,674)			4.202	3.801	JAU	90,042	486,441	07/02/2018	07/17/2029
67111B-AJ-9	OFSBS_18-1A ABS2018-1A			4	1FE	7,300,000	.95	6,970,427	7,300,000	7,283,793		(34,931)			4.001	3.524	JAU	63,281	402,166	06/21/2018	07/15/2031
67112K-AE-9	OCF_18-15A ABS2018-15A			4	1FE	23,000,000	.96	22,199,462	23,000,000	22,957,471		(108,500)			3.966	3.512	JAU	182,430	1,396,598	05/23/2018	07/20/2031
67113D-AL-8	OZLNFUNDINGLTDZOLM_19-24A ABS19-24A144A			4	1FE	10,000,000	100	10,042,950	10,000,000	10,026,974		26,974			4.182	4.141	JAU	145,208	117,767	07/26/2019	07/20/2032
67515E-AX-4	OCEAN TRAILS CLO V OCTR_14-5A ABS_14-5A			4	2FE	1,960,000	.96	1,925,460	2,000,000	1,959,932		(11,676)			5.451	5.790	JAU	23,620	117,767	11/21/2018	10/13/2031
68233T-AG-5	OCF_2019-3A ABS 9-3A-C			4	2FE	5,000,000	100	5,001,270	5,000,000	5,000,661		661			6.980	7.036	JAU	172,561	117,767	06/03/2019	07/19/2037
68236L-AC-0	OCF_2018-2A ABS2018-2A			4	1FE	82,000,000	100	82,509,712	82,000,000	81,825,174		(168,204)			5.060	4.931	JAU	875,942	4,852,259	07/06/2018	07/15/2036
68269B-AA-6	ONEMIAFINANCIALISSUANCETRU ABS_19-2-A			4	1FE	3,998,295	.99	3,970,000	4,000,000	3,987,990		(10,305)			3.140	3.205	MON	5,931	29,307	09/16/2019	10/14/2036
68269B-AB-4	ONEMIAFINANCIALISSUANCETRU ABS_19-2-B			4	1FE	3,998,632	.98	3,959,199	4,000,000	3,998,664		32			3.410	3.439	MON	6,441	31,827	09/16/2019	10/14/2036
69343F-AB-3	PHEAA_16-1A ABS 2016-1A			4	1FE	3,417,500	.94	3,793,425	4,000,000	3,591,297		24,278			3.292	4.207	MON	2,195	149,968	09/29/2016	09/25/2065
69700T-AA-2	PALMER SQUARE CREDIT FUNDING P ABS 19-1A			4	1FE	76,349,040	105	80,742,645	76,350,000	76,349,028		(12)			4.640	4.638	AO	698,687	1,952,667	12/02/2019	04/20/2037
69700T-AC-8	PFIXD_2019-1A ABS 19-1A_B			4	1FE	18,750,000	101	19,019,981	18,750,000	18,752,306		2,306			5.190	5.186	AO	191,922	546,031	02/21/2019	04/20/2037
72132T-AE-4	PIPK_2018-1A ABS2018-1A			4	1FE	4,500,000	.97	4,397,940	4,500,000	4,491,030		(21,351)			4.036	3.632	JAU	34,811	211,333	05/23/2018	07/24/2031
78447T-AA-1	SLJIA_2013-M1 M1 SLJIA_13-M1			4	2FE	2,774,128	.99	2,798,472	2,811,579	2,810,729		6,503			3.500	3.756	JAU	17,221	98,383	05/09/2014	10/28/2029
78448P-AE-0	SMB_15-A ABS 144A			4	1FE	1,490,039	.99	1,494,435	1,500,000	1,492,570		1,148			3.500	3.623	MON	2,333	52,500	09/27/2017	10/16/2045
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1			4	1FE	16,197,315	101	16,404,402	16,226,706	16,217,470		6,294			4.750	4.816	MON	34,256	556,666	10/30/2019	10/15/2042
83417F-AA-7	SOCTY_2014-2 A ABS_14-2-A 144A			4	2FE	3,858,332		3,918,696	3,893,618	3,861,843		3,510			4.020	4.218	JJ	70,001	78,262	04/11/2019	07/20/2044
83611J-AE-5	SNPDT_18-2A ABS2018-2A			4	1FE	25,046,535	.96	24,066,000	25,000,000	24,954,782		(120,698)			3.886	3.461	JAU	175,393	1,497,176	06/15/2018	07/28/2031
86772F-AA-9	SUNRUNATLASSISSUERSUNRN_19-2 ABS RN_19-2			4	1FE	16,991,784	.99	16,883,499	17,000,000	16,991,819		35			3.610	3.634	JAU	107,398	107,398	10/17/2019	01/30/2055
86773P-AA-6	SUNRNK_19-1 ABS 19-1A A 144A			4	1FE	9,418,924	101	9,5													



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89657A-AB-2	TRINITY RAIL LEASING LP TRL 18 SENIORABS		4		1FE	29,693,009		103,9540	29,107,103	28,000,000		29,664,820		(28,189)	4.620	3.827	MON	50,307	215,600	10/30/2019	06/17/2048
90215L-AA-3	2018 A LTGC SECURITIZATION ISS SENIORABS		4		1FE	573,484		100,7730	573,019	573,587		573,479		(2)	4.590	4.638	MON	1,170	26,327	06/25/2018	06/15/2048
92332L-AH-2	VENTR 2019-36A ABS 9-36A_B		4		1FE	28,875,000		100,8060	29,107,819	28,875,000		28,877,524		2,524	4.309	4.330	JAUJ	245,389	604,831	03/26/2019	04/20/2032
92854V-AA-3	VIVINT SOLAR FINANCING LLC ABS144A		4		1FE	15,016,104		104,3000	15,345,250	14,712,656		14,997,729		(18,376)	4.730	4.437	AO	117,918	695,909	03/13/2019	04/30/2048
94353W-AA-3	WAAV 2017-1A ABS2017-1A144A		4		1FE	8,192,848		100,6040	8,186,612	8,137,423		8,191,018		(1,830)	3.844	3.654	MON	13,902	52,134	10/30/2019	11/15/2042
970631-AA-5	WESTF 12-A SENIORABS12-A144A		4		1FE	533,000		102,8580	557,999	542,494		537,116		3,473	5.500	6.380	MON	1,326	29,837	07/23/2018	09/15/2037
974153-AA-6	WINGSTOP FUNDING LLC ABS 18-1-A2 144A		4		2FE	496,250		102,9340	510,810	496,250		496,242			4.500	4.500	MON	1,781	26,102	11/06/2018	
BGAOCA-J7-2	VIVINT SOLAR SENIOR SECURED TERM LOAN		4		2FE	17,704,603		115,0000	20,360,293	17,704,603		17,704,603		(20,693)	6.040	6.084	JAUJ	184,167	1,069,358	01/13/2017	01/05/2035
BGAOFU-CU-1	ATLAS CLO FUNDING I LLC TERMLOAN		4		2FE	17,653,000		98,8600	17,451,756	17,653,000		17,648,985		(121,561)	3.624	3.327	FMAN	79,958	775,529	11/16/2017	11/17/2027
BGAOHK-85-1	SPRING RENEWABLES INVESTMENTS Term Loan		4		1FE	19,461,194		101,4810	19,749,327	19,461,194		19,461,194			4.550	4.580	JAUJ	150,040	892,976	04/04/2018	06/30/2023
BGAOJG-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		4		1FE	325,615,305		100,0000	325,615,305	325,615,305		325,615,305		(10,947,433)	0.000	5.830	JAUJ		18,988,286	09/19/2018	01/15/2054
BGAOJG-FM-5	WRIGLEY INVESTCO LLC HREF 2018-1 LLC		4		1FE	42,294,411		100,0000	42,294,411	42,294,411		42,294,411		(1,421,970)	0.000	5.650	JAUJ			11/18/2019	01/15/2054
BGAONS-GB-5	MACT TRUST MACT 19-1 TERM LOAN		4		2FE	16,149,319		99,8400	16,148,492	16,174,371		16,149,357		38	4.000	4.000	MON	27,649		12/19/2019	03/25/2045
BGAONS-GC-3	MACT TRUST MACT 19-1 TERM LOAN		4		1FE	192,026,083		99,8400	192,026,626	192,317,334		192,026,529		446	3.750	3.750	MON	125,472		12/19/2019	03/25/2045
BGAONS-GD-1	MACT TRUST MACT 19-1 TERM LOAN		4		3FE	10,451,978		99,8400	10,450,331	10,467,078		10,452,002		23	4.500	4.500	MON	20,279		12/19/2019	03/25/2045
BGAONS-GE-9	MACT TRUST MACT 19-1 TERM LOAN		4		5FE	1,062,561		99,8400	1,062,861	1,062,561		1,062,561			0.000	7.502	MON	2,657		12/19/2019	03/25/2045
BGAOPW-KM-5	INFINITYASSETHOLDINGSLCA3 TERM LOAN		4		1FE	10,326,117		100,0000	10,326,117	10,326,117		10,326,117			0.000	2.840	MON	45,542	97,836	08/26/2019	12/15/2067
BGAOQA-3N-9	INFINITY LD ASSET HOLDINGS LLC INFINITY		4		1FE	6,782,257		100,0000	6,782,257	6,782,257		6,782,257			0.000	3.000	MON	40,503	16,940	11/27/2019	12/31/2067
BGAOQA-3P-4	INFINITY LD ASSET HOLDINGS LLC INFINITY		4		1FE	2,637,544		100,0000	2,637,544	2,637,544		2,637,544			0.000	3.000	MON	15,751	6,588	11/27/2019	12/31/2067
BGAOQA-3R-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		4		1FE	11,133,169		100,0000	11,133,169	11,133,169		11,133,169			0.000	3.000	MON	66,487	27,807	11/27/2019	12/31/2067
BGAOQT-JL-5	CREWRIGHTCEDEBT TERM LOAN		4		1FE	85,000,000		100,0000	85,000,000	85,000,000		85,000,000			0.000	6.380	MON			11/22/2019	12/31/2052
BGAOQZ-AL-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		4		1FE	29,928,136		100,0000	29,928,136	29,928,136		29,928,136			0.000	3.000	MON	178,729	74,751	11/27/2019	12/31/2067
00086A-AG-9	ABPCI 19-1A ABS 6-1A-CR 144A		D	4	2FE	2,936,640		99,9720	2,939,166	3,000,000		2,938,047		1,407	6.486	7.007	JAUJ	38,915		11/01/2019	07/20/2029
009349-AX-9	ALS 16-1 ABS -1-AR		D	4	2PL	767,049		100,4360	770,393	767,049		767,345		296	5.625	5.691	MON	1,798	25,169	04/22/2019	05/15/2034
01748R-AG-0	ALLEG 17-1A ABS 2017-1A_C		D	4	1FE	3,250,000		97,5850	3,171,503	3,250,000		3,250,343		(18,570)	4.151	3.660	JAUJ	28,854	154,316	08/23/2017	10/16/2030
02014P-DO-4	ALM LOAN FUNDING ALM 15-17A SENIORABS17R		D	4	1FE	7,000,000		99,7230	6,980,575	7,000,000		6,983,627		(28,936)	4.101	3.796	JAUJ	62,197	328,555	07/02/2018	01/15/2028
033296-AG-9	ANCHF 2015-1A AR ABS 2015-1A		D	4	1FE	38,000,000		100,8580	38,326,040	38,000,000		38,000,000			3.900	3.900	JJ	625,733		06/27/2019	07/28/2037
033296-AN-4	ANCHF 2015-1A MEZZANINABS15-1A144A		D	4	2FE	4,000,000		99,9790	3,999,172	4,000,000		3,999,698		(902)	6.750	6.750	JJ	114,000		06/27/2019	07/28/2037
03330H-BG-1	ANCHF 9 ABS CHF 9-D 144A		D	4	2FE	1,500,000		99,0290	1,485,440	1,500,000		1,499,822		(178)	6.543	6.542	AO	16,630		09/27/2019	10/25/2037
03665A-AB-3	ANTR 17-2 ABS 2017-2A_B		D	4	1FE	20,000,000		97,2720	19,454,360	20,000,000		19,962,250		(89,027)	3.716	3.383	JAUJ	148,635	864,294	11/09/2017	01/20/2030
04942C-AG-1	ATCLO 2019-14A ABS 9-14A_B		D	4	1FE	10,000,000		100,8220	10,082,220	10,000,000		10,015,137		15,137	4.295	4.280	JAUJ	235,054		05/16/2019	07/20/2032
04942J-AG-6	ATCLO 10 ABS10144A		D	4	1FE	8,444,393		94,0430	7,993,621	8,500,000		8,440,989		(31,355)	3.851	3.491	JAUJ	70,920	377,415	06/12/2018	01/15/2031
05616J-AL-7	BABSN 15-1A ABS 5-1R-ER 144A		D	4	3FE	2,006,875		84,7510	2,118,780	2,500,000		2,015,669		8,794	7.466	13.000	JAUJ	37,848		11/12/2019	01/20/2031
07132L-AG-4	BATLN 11 ABS 2017-11A_C		D	4	1FE	20,342,427		98,8530	19,989,085	20,221,000		20,257,575		(122,181)	4.136	3.734	JAUJ	160,299	980,223	06/12/2018	10/24/2029
10901A-AE-6	BRIGADE DEBT FUND BDF 18-2A ABS BDF 18-		D	4	1FE	4,000,000		101,1100	4,044,392	4,000,000		3,996,930		(1,778)	6.250	6.258	AO	45,833	264,583	08/31/2018	10/25/2035
12549J-BG-5	C1FC FUNDING LTD C1FC 14-1A MEZZANINABS2		D	4	2FE	3,385,613		94,9340	3,251,483	3,425,000		3,386,943		(179)	4.853	5.070	JAUJ	34,630	186,817	09/12/2018	01/18/2031
12662C-AG-2	CVPCLOLTDVCP 17-2A ABS 17-2-D 144A		D	4	2FE	678,988		91,1880	683,909	750,000		678,254		1,287	4.616	6.416	JAUJ	6,924		11/01/2019	01/20/2031
14918J-AS-9	CATHEDRAL LAKE LTD CATLK 13-1A ABS 2013-		D	4	1FE	12,027,600		95,4110	11,449,320	12,000,000		11,999,372		(59,183)	4.301	3.934	JAUJ	111,823	587,571	06/08/2018	10/15/2029
22845T-AW-9	CRNPT 15-3A ABS		D	4	1FE	6,229,341		98,8880	6,180,046	6,229,341		6,218,272		(19,791)	4.051	4.003	JAUJ	54,674	289,225	09/26/2017	12/31/2027
24460B-AG-0	DEERPATH CAPITAL CLO 2018-1 LT ABS 18-1A		D	4	2FE	2,880,000		99,0570	2,971,713	3,000,000		2,888,198		7,774	6.291	7.017	JAUJ	40,891	171,464	12/07/2018	01/15/2031
25256L-AC-5	DIIND 2018-1A ABS18-1A 144A		D	4	1FE	500,000		98,3270	491,634	500,000		499,224		(776)	3.766	3.834	JAUJ	3,766	24,223	08/24/2018	07/20/2030
26245M-AL-5	DRYDEN SENIOR LOAN FUND DRSLF ABS18-55A		D	4	2FE	4,956,250		94,4690	4,723,450	5,000,000		4,953,712		(1,325)	4.851	5.034	JAUJ	52,551	272,703	09/07/2018	04/15/2031
26827E-AA-3	ECAF LTD 2015-1A ABS		D	4	1FE	1,661,657		99,9970	1,661,602	1,661,657		1,661,656			3.473	3.498	MON	2,565	57,710	06/15/2015	06/15/2040
26827E-AC-9	ECAF LTD 2015-1A ABS		D	4	1FE	4,556,666		100,4860	4,578,829	4,556,666		4,556,661		(2)	4.947	4.998	MON	10,019	225,418	06/15/2015	06/15/2040
26829C-BB-2	ECP 157A ABS2015-7A		D	4	1FE	18,213,549		96,8380	17,676,827	18,254,000		18,191,558		(76,400)	3.936	3.532	JAUJ	143,691	829,446	06/12/2018	04/22/2030
26829C-BC-0	ECP 157A ABS 7R-CR 144A		D	4	2FE	2,723,280		96,0340	2,881,014	3,000,000		2,877,725		4,445	5.036	6.694	JAUJ	30,215		11/01/2019	04/22/2030
28165R-AA-0	EDVES 16-1 ABS 16-1-C 144A		C	4	1FE	5,782,62															

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38175J-AC-1	GOCAP 13-17A ABS 2013-17A A	D	4		1FE	8,845,397	.97	8,647,880	8,840,000	8,845,059				(45,414)	4.090	3.680	JAJO	68,288	419,243	02/21/2018	10/25/2030
38175J-AG-2	GOCAP 13-17A ABS 2013-17A B 144A	D	4		1FE	6,400,000	.95	6,123,354	6,400,000	6,409,137				(35,181)	4.840	4.339	JAJO	58,506	352,191	08/07/2017	10/25/2030
38176K-AL-7	GLOCLO 42 ABS LO 42-C2 144A	D	4		1FE	4,997,962	.99	4,985,900	5,000,000	4,999,823				1,861	6.099	6.146	JAJO	59,296	148,240	04/12/2019	04/20/2031
40131Y-AA-1	GUARDIA1LTDGUARD 19-1A ABS 9-1A A1 144A	D	4		1FE	50,000,000	.99	49,799,750	50,000,000	50,000,000					3.928	3.945	JAJO	218,222	896,236	10/17/2019	10/20/2037
40131Y-AC-7	GUARDIA1LTDGUARD 19-1A GUARD 19-1A A2	D	4		1FE	10,250,000	.99	10,241,257	10,250,000	10,249,824				(176)	4.528	4.552	JAJO	51,569		10/17/2019	10/20/2037
40170F-AA-4	GP1M 18-1 ABS18-1A144A	D	4		1FE	750,000	.98	742,153	750,000	750,000					3.531	3.546	JAJO	5,738	25,962	11/20/2018	01/15/2031
40171G-AG-8	GUGG 19-1A ABS A-COMB 144A	D	4		1PL	10,000,000	.95	9,540,880	10,000,000	10,000,000				(1,240)	0.000	4.250	JAJO			08/09/2019	04/17/2056
445579-AJ-4	HUNTC 18-FL2 MEZZANINABS18-FL2144A	D	4		2FE	150,000	100.0660	150,099	150,000	149,829				(256)	4.490	4.545	MON	393	7,604	08/03/2018	08/15/2028
50189H-AC-4	LCM LTD PARTNERSHIP LCM 22A ABS 2A-DR 14	D	4		3FE	1,000,000	.91	917,205	1,000,000	997,892				(2,066)	7.466	7.573	JAJO	14,932	77,451	11/02/2018	10/20/2028
55821T-AG-2	MADISONPARKFUNDINGLTDMDPK ABS K 30-D 14	D	4		2FE	396,886	.94	400,342	425,000	397,437				550	4.501	5.783	JAJO	4,145		11/01/2019	04/15/2029
59802U-AN-9	MIDO 14-3A ABS2014-3A	D	4		1FE	20,000,000	.97	19,560,720	20,000,000	19,961,952				(94,572)	3.766	3.314	JAJO	150,635	874,405	06/14/2018	04/21/2031
59802U-AQ-2	MIDO 14-3A ABS	D	4		1FE	21,000,000	.93	19,684,098	21,000,000	20,960,169				(99,173)	3.966	3.517	JAJO	166,567	960,592	06/14/2018	04/21/2031
61034L-AA-3	MCMM 18-1A ABS MML 6-E 144A	D	4		3FE	3,381,053	.92	3,470,111	3,750,000	3,387,474				6,421	8.901	11.360	JAJO	72,320		11/12/2019	04/15/2030
62431X-AY-2	MVW 14-1A ABS	D	4		1FE	5,000,000	.97	4,877,310	5,000,000	4,996,067				(12,866)	4.001	3.824	JAJO	43,343	229,613	06/13/2018	10/15/2026
62432D-AA-7	MVEW 15-10A ABS W 10-E 144A	D	4		3FE	475,313	.95	477,734	500,000	475,516				204	6.851	7.990	JAJO	7,422		12/09/2019	10/13/2027
65252B-AG-8	FSSLF 15-2A ABS F 1-CN 144A	D	4		1FE	920,090	.92	922,841	1,000,000	922,234				1,144	5.546	6.918	JAJO	11,092		11/01/2019	04/20/2030
66858C-AE-7	WOODS 18-12BA-B ABS2018-12BA	D	4		1FE	22,000,000	.98	21,601,118	22,000,000	21,957,868				(104,051)	3.744	3.365	MJSD	36,604	963,294	06/07/2018	06/15/2031
66858C-AG-2	WOODS 18-12BA ABS2018-12BA	D	4		1FE	15,075,000	.93	15,031,328	16,000,000	15,950,418				(71,901)	4.044	3.698	MJSD	28,755	749,111	08/23/2018	06/15/2031
66859H-AB-8	WOODS 17-16A ABS 2017-16A 144A	D	4		1FE	6,532,741	.98	6,382,734	6,500,000	6,525,823				(45,328)	3.610	2.839	FIAN	30,634	276,294	02/21/2018	11/15/2030
66859H-AC-6	WOODS 17-16A ABS 2017-16A	D	4		1FE	5,000,000	.94	4,738,440	5,000,000	5,008,130				(26,445)	4.060	3.668	FIAN	26,502	235,346	10/02/2017	11/15/2030
67109U-AW-2	OZLM FUNDING LTD OZLM 15-11AR ABS 2015-1	D	4		1FE	5,943,633	.97	4,688	5,870,000	5,903,408				(50,944)	4.236	3.111	JAJO	43,509	287,369	02/21/2018	10/30/2030
69355D-AL-1	PPMLO 18-1A ABS2018-1	D	4		1FE	13,000,000	.98	12,865,307	13,000,000	12,961,328				(66,111)	3.851	3.391	JAJO	108,466	693,586	07/02/2018	07/15/2031
70806T-AL-9	PNTPK 19-1A ABS LO 1-C2 144A	D	4		1FE	8,000,000	.99	7,963,224	8,000,000	8,000,083				83	5.379	5.414	JAJO	121,924		08/23/2019	10/15/2031
89289E-AW-4	TRAL2019-6A ABS -6A DF 144A	D	4		2FE	4,900,000	.99	4,993,825	5,000,000	4,902,397				2,397	5.836	6.153	JAJO	77,813		09/03/2019	10/25/2032
923250-AL-1	VENTURE CDO LTD VENTR 18-34A ABS2018-32A	D	4		1FE	23,000,000	.96	22,187,824	23,000,000	22,952,068				(112,263)	3.953	3.466	JAJO	189,427	2,165,924	06/15/2018	07/15/2031
96525V-AB-1	WHITELHORSE LTD WITEH 13-1A ABS -1A-B2L 1	D	4		3FE	103,339	.99	104,931	105,186	100,644				(2,695)	6.710	7.537	FIAN	725	7,762	02/13/2019	11/24/2025
98876N-AQ-7	ZAIS 2019-13A ABS 13A B2	D	4		1FE	10,000,000	100.5660	10,056,640	10,000,000	10,024,963				24,963	4.400	4.359	JAJO	156,444		07/29/2019	07/15/2032
98876N-AU-8	ZAIS 2019-13A ABS 1 13-D2 144A	D	4		2FE	1,000,000	102.6000	1,026,000	1,000,000	1,000,083				83	7.200	7.261	JAJO	25,600		07/29/2019	07/15/2032
BRTLZV-LN-8	CATLK 5 MEZZANINABS18-SX	D	4		2FE	1,993,200	.92	1,854,040	2,000,000	1,957,443				(35,894)	5.216	5.606	JAJO	20,864	120,168	09/20/2018	10/20/2030
G3045V-AR-6	ECP 15-7R SENIORABS15-7R	D	4		2FE	3,958,000	.96	3,841,352	4,000,000	3,957,111				(1,599)	5.036	5.237	JAJO	40,287		10/09/2018	04/22/2030
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					4,469,187,822	XXX	4,524,614,574	4,477,421,319	4,470,790,590				(15,527,226)	XXX	XXX	XXX	35,727,843	158,868,609	XXX	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					12,785,664,546	XXX	13,480,205,483	12,945,772,690	12,798,419,942				(15,089,814)	XXX	XXX	XXX	110,620,937	419,910,338	XXX	XXX
026874-DM-6	AMERICAN INTERNATIONAL GROUP I JRSLB COR		2		2FE	4,700,000	109.9460	5,497,300	5,000,000	4,704,006				4,006	5.750	6.196	AO	71,875	287,500	01/28/2019	04/01/2048
060505-EU-4	BANK OF AMERICA CORP CAPSEC CORP BND		2		2FE	999,875	115.5000	1,097,250	950,000	994,279				(5,596)	6.300	5.404	MS	18,454	59,850	01/10/2019	12/31/2049
060505-FL-3	BANK OF AMERICA CORP CORP BND		2		2FE	1,552,500	110.8800	1,663,200	1,500,000	1,549,758				(2,742)	5.875	5.370	MS	25,948	44,063	05/17/2019	12/31/2049
064058-AF-7	BANK OF NEW YORK MELLON CORP CAPSEC CORP		2		2FE	1,999,500	105.1870	2,261,521	2,150,000	2,001,638				2,138	4.625	5.075	MS	27,898	99,438	01/11/2019	12/31/2049
309580-AA-9	FARMERS EXCHANGE CAPITAL I I I CAPSECORPB		2		2FE	2,887,500	115.1460	3,454,380	3,000,000	2,888,827				1,208	5.454	5.700	AO	38,178	163,620	12/04/2018	10/15/2054
41161E-AA-6	HARBORWALK FUNDING TRUST SENIOR CORP BND		1		1FE	3,647,670	118.0510	4,131,785	3,500,000	3,646,563				(1,107)	5.077	4.801	FA	67,129	77,988	07/19/2019	02/15/2069
46625H-JQ-4	JPMORGAN CHASE & CO SUB CORP BND		2		2FE	1,002,250	112.9250	1,072,788	950,000	963,307				(8,943)	6.750	5.488	FA	26,719	64,125	01/09/2019	12/31/2049
48128B-AD-3	JPMORGAN CHASE & CO SUB CORP BND		2		2FE	2,838,750	100.7500	3,022,500	3,000,000	2,840,249				1,499	4.625	4.968	MN	23,125	69,375	05/10/2019	12/31/2049
48128B-AF-8	JPMORGAN CHASE & CO CAPSEC CORP BND		2		2FE	2,500,000	104.0000	2,600,000	2,500,000	2,500,000					5.000	5.000	FA	52,431		07/24/2019	12/31/2049
55261F-AL-8	M&T BANK CORPORATION CAPSECORPBND		2		2FE	4,000,000	104.6250	4,185,000	4,000,000	4,000,000					5.000	5.000	FA	83,889		07/23/2019	12/31/2049
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES CAPSECORPB		2		2FE	5,480,000	116.0000	5,800,000	5,000,000	5,478,371				(1,703)	6.750	6.128	MN	43,125	337,500	09/19/2018	05/15/2067
693475-AQ-8	PNC FINC SERV GROUP INC THE CAPSEC CORP		2		2FE	2,102,750	106.9370	2,245,677	2,100,000	2,012,043				1,293	5.500	5.279	MN	17,500	105,000	01/16/2019	12/31/2049
744320-AM-4	PRUDENTIAL FINANCIAL INC JRSLB CORP BND		1		2FE	13,540,700	107.5000	13,540,700	12,596,000	13,539,983				(717)	5.625	3.310	JD	31,490		12/31/2019	06/15/2043
898320-AD-1	BB&T CORP CAPSEC CORP BND		2		2FE	3,000,000	103.2500	3,097,500	3,000,000	3,000,000					4.800	4.800	MS	60,800		12/09/2019	12/31/2049
949746-RN-3	WELLS FARGO & COMPANY CAPSEC CORP BND		2		2FE	981,825	111.2500	1,056,875	950,000	977,780				(4,045)							

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE CORP BND			1	2FE	9,721,125	138.9130	9,721,132	6,998,000	9,720,831		(294)			6.750	3.732	AO	118,091		12/31/2019	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE CORP BND				1FE	12,507,994	139.8360	13,436,841	9,609,000	12,474,303		(23,683)			6.250	4.103	FA	250,234	288,063	12/31/2019	02/01/2041
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			1	1FE	10,091,827	104.9750	10,497,434	10,000,000	10,078,590		(13,237)			3.625	3.411	FA	131,910	181,250	04/03/2019	02/20/2024
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE SUB CORP BND				2FE	4,796,400	122.9240	6,146,200	5,000,000	4,800,358		3,633			5.150	5.442	MN	27,896	257,500	11/20/2018	05/22/2045
4999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					41,178,248	XXX	43,862,497	34,607,000	41,134,805		(33,760)			XXX	XXX	XXX	597,548	726,813	XXX	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					41,178,248	XXX	43,862,497	34,607,000	41,134,805		(33,760)			XXX	XXX	XXX	597,548	726,813	XXX	XXX
6099999	Subtotal - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
BGA00V-SJ-5	ALTUSGOTERMILOANCLASSA TERM LOAN				1FE	16,434,263	96.6440	15,882,695	16,434,263	16,434,263					4.000	4.014	JAJO	78,519		11/22/2019	06/30/2045
6499999	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired					16,434,263	XXX	15,882,695	16,434,263	16,434,263					XXX	XXX	XXX	78,519		XXX	XXX
6599999	Subtotal - Unaffiliated Bank Loans					16,434,263	XXX	15,882,695	16,434,263	16,434,263					XXX	XXX	XXX	78,519		XXX	XXX
7699999	Total - Issuer Obligations					7,285,934,363	XXX	7,823,790,919	6,729,796,798	7,248,930,227		(15,936,205)			XXX	XXX	XXX	83,106,715	239,930,430	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities					1,621,322,171	XXX	1,820,485,123	2,194,669,505	1,654,893,453		11,093,807			XXX	XXX	XXX	3,854,315	54,519,724	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities					806,340,552	XXX	836,199,090	817,729,075	810,036,443		1,633,401			XXX	XXX	XXX	3,166,004	21,104,693	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities					4,471,723,762	XXX	4,527,326,796	4,479,815,140	4,473,323,592		(15,527,058)			XXX	XXX	XXX	35,729,621	158,971,325	XXX	XXX
8099999	Total - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
8199999	Total - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8299999	Total - Unaffiliated Bank Loans					16,434,263	XXX	15,882,695	16,434,263	16,434,263					XXX	XXX	XXX	78,519		XXX	XXX
8399999	Total Bonds					14,201,755,111	XXX	15,023,684,623	14,238,444,781	14,203,617,978		(18,736,055)			XXX	XXX	XXX	125,935,174	474,526,172	XXX	XXX

E10.38

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation and Administrative Symbol	21 Date Acquired
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)		
018825-80-2	ALLIANZGI CONVERTIBLE & INCOME PFD STK			100,000.000	25.00	0.000	2,475,000	25.950	2,595,000	2,475,000		103,125						2FE	05/17/2019
190750-86-2	COBANK ACB			4,300.000	1,000.00	0.000	444,264	107.000	460,100	444,264	6,665	19,995						2FE	02/21/2019
665859-85-6	NORTHERN TRUST CORPORATION PFD STK			130,000.000	25.00	0.000	3,250,000	26.130	3,396,900	3,250,000								2FE	10/29/2019
744600-57-8	PUBLIC STORAGE			20,000.000	25.00	0.000	500,000	25.580	511,600	500,000								2FE	12/11/2019
744600-59-4	PUBLIC STORAGE			20,000.000	1,000.00	0.000	500,000	25.690	513,800	500,000								2FE	11/05/2019
744600-62-8	PUBLIC STORAGE			118,000.000	25.00	0.000	2,949,960	25.750	3,038,500	2,949,960		43,543						2FE	09/06/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							10,119,224	XXX	10,515,900	10,119,224	6,665	166,663						XXX	XXX
05580M-60-3	B. RILEY FINANCIAL INC B. RILEY FINANCTA			40,000.000	1.00	0.000	994,000	25.630	1,025,200	994,000		68,750						2PL	09/07/2018
	GLADSTONE CAPITAL CORP GLADSTONE CAPITAL																		
378535-60-5				100,000.000	1.00	0.000	2,487,000	25.970	2,597,000	2,487,000		150,998						2PL	11/02/2018
390320-50-5	GREAT ELM CAPITAL CORP			80,000.000	1,000.00	0.000	2,013,600	25.100	2,008,000	2,013,600								2Z	11/12/2019
505750-50-8	LADENBURG THALMANN FINC SERV PFD STOCK			60,000.000	25.00	0.000	1,488,000	21.250	1,275,000	1,488,000		68,135						2PL	05/23/2019
610335-20-0	MONROE CAPITAL CORP MONROECAPITALCORP			100,000.000	1,000.00	0.000	2,493,000	25.700	2,570,000	2,493,000		143,750						2PL	09/06/2018
BRTVF2-X0-4	EVERCORE INC PRIVATE FUND			1,000,000.000	1.00	0.000	1,000,000	1.024	1,023,691	1,000,000	19,043							2FE	07/17/2019
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							10,475,600	XXX	10,498,891	10,475,600	19,043	431,633						XXX	XXX
8999999 - Total Preferred Stocks							20,594,824	XXX	21,014,791	20,594,824	25,708	598,296						XXX	XXX

E11

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Desig- nation		
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value				
BGADE6-1S-2	FEDERAL HOME LOAN BANK OF BOST	RF		39,896,000	3,989,600	100,000	3,989,600	3,989,600		191,633								06/19/2017	
BGAOFL-2S-7	FEDERAL HOME LOAN BANK OF BOST	RF		95,200,000	9,520,000	100,000	9,520,000	9,520,000		652,390								01/24/2018	
<b>9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)</b>																			
<b>Publicly Traded</b>																			
				13,509,600	13,509,600	XXX	13,509,600	13,509,600		844,023								XXX	XXX
000000-00-0	ACCORDIA LIFE & ANNUITY COMPANY			200,000,000	690,910,918	3,454,550	690,910,918	667,916,329				(175,656,263)		(175,656,263)				09/30/2013	
000000-00-0	FIRST ALLMERICA FINANCIAL LIFE INSURANCE COMPANY			500,001,000	245,634,758	491,269	245,634,758	143,039,681				21,608,499		21,608,499				01/02/2009	
000000-00-0	FORETHOUGHT LIFE INSURANCE COMPANY			1,000,000	1,909,733,785	1,909,733,780	1,909,733,785	1,525,813,232				173,612,538		173,612,538				01/02/2014	
<b>9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other</b>																			
				2,846,279,461	2,846,279,461	XXX	2,846,279,461	2,336,769,242				19,564,774		19,564,774				XXX	XXX
<b>9799999 - Total Common Stocks</b>																			
				2,859,789,061	2,859,789,061	XXX	2,859,789,061	2,350,278,842		844,023		19,564,774		19,564,774				XXX	XXX
<b>9899999 - Total Preferred and Common Stocks</b>																			
				2,880,383,885	2,880,383,885	XXX	2,880,383,885	2,370,873,666	25,708	1,442,319		19,564,774		19,564,774				XXX	XXX

E12

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38378U-A6-4	GNMA GNMA 13-144E 3.500% 08/20/32		12/31/2019	REINSURANCE		1,603,494	1,514,000	4,416
38379F-C5-6	GNMA GNMA 15-165B 3.000% 06/20/44		12/31/2019	REINSURANCE		3,707,325	3,564,000	8,910
912803-FL-2	UNITED STATES TREASURY SENIOR GOVT BND		12/17/2019	J.P. MORGAN SECURITIES INC		12,078,240	24,000,000	
912828-5M-8	UNITED STATES TREASURY SENIORGOVTBND		01/03/2019	CITICORP SECURITIES MARKETS		1,569,674	1,500,000	6,474
912828-W7-1	UNITED STATES TREASURY SENIORGOVTBND		12/31/2019	REINSURANCE		6,111,564	6,000,000	32,049
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND		11/13/2019	DIRECT		44,306,135	45,474,000	176,257
<b>0599999. Subtotal - Bonds - U.S. Governments</b>								
268317-AU-8	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	06/25/2019	FTN FINANCIAL		4,380,920	4,000,000	48,000
80414L-2F-1	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D	07/22/2019	DIRECT		5,201,350	5,000,000	59,549
F40650-DW-7	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	07/24/2019	DIRECT		7,216,920	7,000,000	81,117
<b>1099999. Subtotal - Bonds - All Other Governments</b>								
452152-3Z-2	ILL INDOIS STATE OF MUNITAX BND		05/09/2019	DIRECT		16,799,190	16,000,000	188,666
70914P-NE-8	PENNSYLVANIA COMMONWEALTH OF MUNITAX BND		04/03/2019	Forethought Life Insurance Company		2,105,420	2,000,000	12,333
						1,335,685	1,300,000	29,366
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>								
64966H-MT-4	NEW YORK N Y MUNI BND GO		04/03/2019	Forethought Life Insurance Company		3,441,105	3,300,000	41,699
64966J-AR-7	NEW YORK N Y MUNITAX BND		12/31/2019	REINSURANCE		11,154,550	11,000,000	3,469
						2,377,964	1,705,000	8,910
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>								
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC		02/20/2019	DIRECT		579,952	476,542	6,603
048677-AH-1	ATLANTIC MARINE CORPS COMMUNIT MUNITAX		05/30/2019	GOLDMAN SACHS & CO.		3,478,672	3,545,397	58,315
05178T-AC-5	AURORA MILITARY HOUSING LLC SENIOR MUNIT		03/14/2019	DIRECT		654,825	500,000	6,029
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES MUNITAX B		10/30/2019	Accordia Life and Annuity Company		1,949,272	1,425,000	40,963
30287T-AQ-0	FREM F MORTGAGE TRUST FREMF_15- SUB CMBS		07/02/2019	SOCCIE TE GENERALE		3,017,227	3,000,000	1,283
30288L-AQ-6	FHSTR SUBCMBS16-K53144A		02/28/2019	Various		10,975,598	11,260,000	20,963
30289H-AG-6	FREM F MORTGAGE TRUST FREMF_16- SUB CMBS		04/08/2019	PERFORMANCE TRUST CAPOTA		11,519,680	11,535,000	12,000
30293H-AG-0	FREM F SUB CMBS 5-K48-C 144A		03/28/2019	Various		11,435,088	11,860,000	29,851
30293W-AG-7	FREM F MORTGAGE TRUST FREMF_15- SUB CMBS		03/06/2019	BMO Nesbitt Burns		1,944,141	2,000,000	1,520
30294D-AQ-6	FREM F SUB CMBS 6-K52-C 144A		07/16/2019	Various		15,252,045	15,650,000	41,794
302971-AR-7	FREM F_2019-K88 SUB CMBS 9-K88-B		03/01/2019	BK AMER MERRIL LYNCH		6,608,713	6,500,000	8,988
302972-AS-3	FREM F_2019-K89 SUB CMBS 9-K89-B		03/13/2019	CITIGROUP GLOBAL MKT INC		10,108,670	10,000,000	24,624
30298F-AJ-3	FREM F_2019-K735 SUB CMBS 9-K735		07/17/2019	J.P. MORGAN SECURITIES INC		6,221,412	6,000,000	16,629
3136AW-ZB-6	FNMA FNMA 17-44D 3.500% 04/25/45		12/31/2019	REINSURANCE		4,382,477	4,300,000	12,542
3136AY-BA-0	FNMA 17-93A FNMA 17-66D		12/31/2019	REINSURANCE		5,036,065	4,700,000	13,708
3136AY-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM		04/01/2019	Interest Capitalization		64,004	64,004	
3137AR-CM-6	FHLMC FHLMC 4061 3.500% 06/15/42		12/31/2019	REINSURANCE		4,430,695	4,069,638	11,870
3137BD-BB-1	FHR4384G1 FHLMC 4377 4.000% 12/15/43		12/31/2019	REINSURANCE		5,165,555	4,566,410	15,221
3137BV-P3-4	FHLMC 4657A FHLMC 4657A		12/31/2019	REINSURANCE		3,653,553	3,569,000	8,923
346845-AG-5	FORT BENNING FAMILY COMMUNITIE MUNITAX B		01/24/2019	DIRECT		1,487,367	1,451,090	3,191
346845-AK-6	FORT BENNING FAMILY COMMUNITIE JRSEC COR		02/21/2019	DIRECT		1,125,930	967,393	6,546
35563C-AJ-7	FREM F ABS 5-R1-2A 144A		05/21/2019	DIRECT		483,269		2,576
35708V-AS-1	FREM F SUBCMBS2017-K70 3.804% 12/27/49		02/21/2019	WELLS FARGO SECURITIES		5,110,760	5,285,000	13,398
603827-XX-9	MINNEAPOLIS & ST PAUL MINN MET MINNEAPOL		12/31/2019	REINSURANCE		8,542,400	8,000,000	149,840
603827-XY-7	MINNEAPOLIS & ST PAUL MINN MET MINNEAPOL		12/31/2019	REINSURANCE		5,347,500	5,000,000	94,900
603923-AQ-6	MINNEAPOLIS MINN MINNEAPOLIS MINN DEV RE		10/30/2019	Accordia Life and Annuity Company		4,169,709	4,155,000	106,472
606092-ET-7	MISSOURI JT MUN ELEC UTIL COMM MISSOURI J		12/31/2019	REINSURANCE		14,635,962	10,615,000	365,687
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT MUNITAX		12/05/2019	RBC DOMINION SECURITIES INC.		10,000,000	10,000,000	
646136-IV-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		04/03/2019	Forethought Life Insurance Company		13,790,420	13,700,000	282,563
649085-AA-5	NEW VALLEY GENERATION II SENIOR AGENCY B		04/03/2019	Forethought Life Insurance Company		179,545	176,656	4,156
66516X-AC-9	NORTHERN GROUP HOUSING LLC CORP BND 144		04/04/2019	DIRECT		790,593	607,000	2,982
677071-AW-2	OHANA MILITARY CMNTYS LLC HAWA SRSEC COR		01/09/2019	DIRECT		1,085,374	994,133	14,730
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES CORP BND		07/24/2019	Various		3,247,435	2,745,000	65,696
71781L-BC-2	PHILADELPHIA AUTH FOR INDUSTRI PHILADELP		12/31/2019	REINSURANCE		18,530,655	21,190,000	
73358W-FB-2	PORT AUTH NY & NJ MUNITAX BND		12/31/2019	REINSURANCE		8,498,755	8,850,000	79,012
79467B-ON-3	CHICAGO SALES TAX SECURITIZATI MUNITAX		03/21/2019	CITIGROUP GLOBAL MKT INC		5,244,700	5,000,000	36,567
88059F-BT-7	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY		04/03/2019	DIRECT		503,280	2,250,000	
88213A-HR-9	TEXAS A & M UNIVERSITY TEXASAMUNIVREV		12/31/2019	REINSURANCE		3,204,900	3,000,000	12,961
88213A-HS-7	TEXAS A & M UNIVERSITY TEXASAMUNIVREV		12/31/2019	REINSURANCE		5,346,000	5,000,000	21,920
88213A-HT-5	TEXAS A & M UNIVERSITY TEXASAMUNIVREV		12/31/2019	REINSURANCE		5,370,500	5,000,000	22,240
882667-AZ-1	TEXAS PRIVATE ACTIVITY SURFACE SENIOR MU		12/12/2019	CITIGROUP GLOBAL MKT INC		10,311,700	10,000,000	
914805-FD-3	UNIVERSITY OF PITTSBURGH UNIVERSITYPITTS		12/31/2019	REINSURANCE		4,479,720	4,200,000	42,999
BRIZ6Z-XB-8	HUNTINGBORROWERLLC MUNITAX BND		11/27/2019	DIRECT		2,000,000	2,000,000	
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>								
00037U-AC-4	AASET 2018-3 NTE 1SR DSG AT CO ABS 18-3		02/15/2019	DIRECT		241,985,185	235,690,532	1,660,262
						205,730	206,163	

E13

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00083Y-AA-3	ACC GROUP HOUSING LLC CORP BND		05/17/2019	GOLDMAN SACHS & CO.		1,594,652	1,280,845	28,467
001055-AM-4	AFLAC INCORPORATED AFLAC INC		11/20/2019	DIRECT		2,121,985	2,000,000	806
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS -1A-B		01/23/2019	BANC OF AMERICA SECURITIES LLC		487,266	492,246	694
00183H-AG-6	AVENUE OF AMERICAS AOA 15-1177 AOA 15-11		12/31/2019	REINSURANCE		2,109,088	2,100,000	5,267
00206R-CO-3	AT&T INC SENIOR CORP BND		08/29/2019	Various		4,354,154	4,420,000	74,902
00206R-DF-6	AT&T INC SENIOR CORP BND		08/29/2019	DIRECT		438,340	350,000	817
00206R-DJ-8	AT&T INC SENIOR CORP BOND		12/31/2019	Various		19,402,982	17,567,000	248,476
00206R-DP-4	AT&T INC SENIOR CORP BND		03/28/2019	REINSURANCE		2,954,638	2,875,000	8,194
00206R-DS-8	AT&T INC SENIOR CORP BND		08/29/2019	Various		12,866,034	10,420,000	277,762
00206R-HK-1	AT&T INC SENIOR CORP BND		08/29/2019	DIRECT		229,780	200,000	5,119
00206R-JL-7	AT&T INC SENIOR CORP BND		06/05/2019	Tax Free Exchange		3,589,259	3,200,000	60,356
00256D-AB-8	AASET 2019-1 TRUST AASET 19-1 ABS 19-1		06/12/2019	GOLDMAN SACHS & CO.		473,489	473,500	
00287Y-AL-3	ABBVIE INC SENIOR CORP BND		11/20/2019	DIRECT		4,060,163	4,000,000	4,189
00287Y-AM-1	ABBVIE INC SENIOR CORP BND		03/19/2019	DEUTSCHE BANK AG		4,500,100	5,000,000	82,500
00287Y-AR-0	ABBVIE INC SENIOR CORP BND		08/29/2019	DIRECT		456,918	420,000	5,513
00287Y-AS-8	ABBVIE INC SENIOR CORP BND		09/12/2019	JEFFRIES & CO. INC.		8,831,824	8,371,000	133,331
00287Y-AY-5	ABBVIE INC SENIOR CORP BND		11/20/2019	DIRECT		509,613	500,000	222
00287Y-BD-0	ABBVIE INC CORP BND 4.875% 11/14/48		08/29/2019	DIRECT		472,836	420,000	5,972
00751Y-AC-0	ADVANCE AUTO PARTS INC. SENIOR CORP BND		11/20/2019	DIRECT		1,604,405	1,500,000	31,500
007944-AG-6	ADVENTISTHEALTH SENIOR CORP BND		12/10/2019	RBC DOMINION SECURITIES INC.		7,945,840	8,000,000	33,880
00817Y-AQ-1	AETNA INC SENIOR CORP BND		08/29/2019	DIRECT		438,018	420,000	4,247
00817Y-AV-0	AETNA INC SENIOR CORP BND		11/20/2019	DIRECT		2,167,185	2,140,000	24,761
00846U-AH-4	AGILENT TECHNOLOGIES INC SENIOR CORP BND		12/31/2019	REINSURANCE		5,710,087	5,580,000	44,640
00914A-AA-0	AIR LEASE CORPORATION SENIOR CORP BND M		05/10/2019	MERRILL LYNCH & CO.		3,007,222	2,925,000	38,330
015271-AD-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		11/20/2019	DIRECT		2,099,000	2,000,000	33,367
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		11/20/2019	DIRECT		1,063,543	1,000,000	3,589
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		07/08/2019	J.P. MORGAN SECURITIES INC		3,495,065	3,500,000	
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND		12/31/2019	REINSURANCE		263,271	233,000	5,218
02209S-BB-8	ALTRIA GROUP INC SENIOR CORP BND		04/16/2019	DIRECT		11,197,110	11,000,000	74,311
02209S-BC-6	ALTRIA GROUP INC SENIORCORP BND		08/29/2019	DIRECT		461,076	420,000	770
02209S-BD-4	ALTRIA GROUP INC SENIORCORP BND		02/12/2019	J.P. MORGAN SECURITIES INC		997,170	1,000,000	
02209S-BE-2	ALTRIA GROUP INC SENIORCORP BND		02/12/2019	J.P. MORGAN SECURITIES INC		648,473	650,000	
02209S-BF-9	ALTRIA GROUP INC SENIOR CORP BND		08/29/2019	DIRECT		450,240	350,000	868
023135-AJ-5	AMAZON.COM INC SENIOR CORP BND		08/29/2019	DIRECT		427,938	420,000	2,625
023135-AP-1	AMAZON.COM INC AMAZONCOM INC		12/31/2019	REINSURANCE		16,556,548	13,120,000	45,483
023135-AQ-9	AMAZON.COM INC SENIOR CORP BND		03/28/2019	REINSURANCE		1,642,575	1,375,000	21,364
023135-AZ-9	AMAZON.COM INC SENIOR CORP BND		08/29/2019	DIRECT		438,018	420,000	229
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A		03/19/2019	J.P. MORGAN SECURITIES INC		10,176,500	10,000,000	32,625
023135-BM-7	AMAZON.COM INC SENIOR CORP BND 144A		12/31/2019	REINSURANCE		12,199,220	10,000,000	152,292
023135-BN-5	AMAZON.COM INC SENIOR CORP BOND		08/29/2019	DIRECT		412,615	350,000	4,348
02315T-AB-8	ROMULUSMIREPACKAGEDLEASE-CO SECURED CORP		09/10/2019	DIRECT		2,500,000	10,000,000	
02376W-AA-9	AMERICAN AIRLINES P-T TR SECURED CORP BN		12/31/2019	REINSURANCE		6,609,420	6,212,231	117,446
025676-AM-9	AMERICAN EQUITY INVESTMENT LIF SENIOR CO		04/04/2019	DIRECT		301,176	300,000	4,833
025816-BS-7	AMERICAN EXPRESS COMPANY SENIOR CORP BND		11/20/2019	DIRECT		4,140,598	4,000,000	30,978
025816-CC-1	AMERICAN EXPRESS COMPANY SENIOR CORP BND		02/26/2019	CORESTATES CAPITAL MARKETS		2,512,725	2,500,000	1,417
0258MO-DT-3	AMERICAN EXPRESS CREDIT SENIOR CORP BND		04/03/2019	Forethought Life Insurance Company		2,926,894	2,998,000	24,616
025932-BB-0	AMERICAN FINANCIAL GROUP INC PFFD STK		11/21/2019	BANC OF AMERICA SECURITIES LLC		1,500,000	60,000	
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I CORP BND		12/31/2019	REINSURANCE		4,132,662	3,092,000	32,208
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		10/30/2019	Accordia Life and Annuity Company		3,554,688	3,821,153	1,240
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP B		11/20/2019	DIRECT		533,840	500,000	9,333
03027X-AL-4	AMERICAN TOWER CORPORATION SENIOR CORP B		11/20/2019	DIRECT		800,996	800,000	6,200
03027X-AQ-3	AMERICAN TOWER CORPORATION SENIOR CORP B		11/20/2019	DIRECT		708,858	695,000	8,919
030981-AL-8	AMERIGAS PARTNERS LP SRUNSEC CORP BND		02/25/2019	DIRECT		737,813	750,000	11,620
031162-BZ-2	AMGEN INC SENIOR CORP BND		03/28/2019	REINSURANCE		907,795	925,000	16,619
031162-CF-5	AMGEN INC SENIORCORP BND		11/20/2019	DIRECT		1,079,117	950,000	18,950
031162-CO-1	AMGEN INC SENIORCORP BND		11/20/2019	DIRECT		1,357,869	1,300,000	1,964
03330F-AQ-4	ANCHORAGE CREDIT OPPURTUNITIES		12/23/2019	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	
03330H-AA-5	ANCHORAGECREDITFUNDINGLTD ABS CHF 9-A 1		11/21/2019	Various		91,041,250	91,000,000	173,846
03330H-AG-2	ANCHORAGECREDITFUNDINGLTD ABS CHF 9-B 1		09/27/2019	GREENSLEDGE		5,000,000	5,000,000	
03331F-AA-8	ANCHF 2019-7A ABS 19-7A_A		02/19/2019	GREENSLEDGE		72,000,000	72,000,000	
03331F-AC-4	ANCHF 2019-7A ABS 19-7A_B		02/19/2019	GREENSLEDGE		18,000,000	18,000,000	
03331X-AC-5	ANCHF 8 ABS CHF 8-C 144A		05/02/2019	DIRECT		2,000,000	2,000,000	
03331X-AD-3	ANCHF 8 ABS CHF 8-D 144A		05/02/2019	DIRECT		1,940,000	2,000,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
035224-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		05/15/2019	Tax Free Exchange		14,153,435	15,000,000	212,333
035237-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND		12/31/2019	REINSURANCE		5,961,005	3,769,000	142,510
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		06/07/2019	GOLDMAN SACHS & CO.		1,641,240	1,500,000	27,313
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		11/20/2019	DIRECT		1,057,477	1,000,000	11,100
03674P-AL-7	ANTERO RESOURCES CORP SENIOR CORP BND		08/07/2019	Various		314,595	330,000	4,791
03674X-AC-0	ANTERO RESOURCES CORP SENIOR CORP BND		09/30/2019	Various		740,768	820,000	10,821
036752-AF-0	ANTHEM INC SENIOR CORP BND		11/20/2019	DIRECT		1,786,290	1,750,000	24,092
037411-AW-5	APACHE CORPORATION SENIOR CORP BND		10/02/2019	Various		946,835	950,000	13,026
037411-BC-8	APACHE CORPORATION SENIOR CORP BND		05/17/2019	WELLS FARGO SECURITIES		2,695,980	3,000,000	44,625
037411-BE-4	APACHE CORPORATION SENIOR CORP BND		10/23/2019	GOLDMAN SACHS & CO.		5,033,350	5,000,000	6,076
03765H-AC-5	APOLLO MANAGEMENT HOLDINGS LP SRUNSEC CO		05/16/2019	DIRECT		4,408,515	4,500,000	70,417
037735-OR-6	APPALACHIAN POWER CO SENIOR CORP BND		03/19/2019	DIRECT		3,425,764	3,330,000	71,910
037833-AL-4	APPLE INC SENIOR CORP BND		12/31/2019	REINSURANCE		1,793,810	1,600,000	9,753
037833-BX-7	APPLE INC SENIOR CORP BND		02/22/2019	J.P. MORGAN SECURITIES INC		5,463,200	5,000,000	1,938
037833-CD-0	APPLE INC SENIOR CORP BND		12/31/2019	REINSURANCE		3,947,307	3,500,000	55,023
037833-DF-4	APPLE INC SENIOR CORP BND		08/29/2019	DIRECT		436,128	420,000	1,476
037833-DQ-0	APPLE INC SENIOR CORP BND		11/15/2019	DIRECT		10,054,380	10,500,000	58,508
03789X-AE-8	DIN_19-1 ABS 1-A22 144A		05/28/2019	BARCLAYS CAPITAL		2,500,000	2,500,000	
038222-AJ-4	APPLIED MATERIALS INC SENIOR CORP BND		12/31/2019	REINSURANCE		5,451,265	5,000,000	48,750
038370-AA-0	AQUAFINANCETRUSTAQFIT_19-A ABS_19-A-A 1		09/16/2019	Key Capital		7,448,097	7,449,253	
038370-AB-8	AQUAFINANCETRUSTAQFIT_19-A ABS_19-A-B 1		09/16/2019	Key Capital		7,999,302	8,000,000	
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		02/22/2019	SUSQUEHANNA PARTNERS		2,548,859	2,569,000	37,256
04010L-AR-4	ARES CAPITAL SENIORCORPBND		11/20/2019	DIRECT		2,032,766	2,000,000	24,167
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS_S_18-1-C		02/15/2019	DIRECT		1,204,915	1,173,951	1,399
04410C-AJ-8	AHT1_2018-KEYS SENIOR CMBS -KEYS-C 144A		04/10/2019	CREDIT SUISSE ZURICH		5,010,938	5,000,000	16,854
04546K-AB-4	APOLLO AVIATION SECURITIZATION ABS 18-2A		02/07/2019	CITICORP SECURITIES MARKETS		682,515	676,437	2,552
04621X-AD-0	ASSURANT INC SENIOR CORP BND		01/15/2019	DIRECT		561,590	498,000	14,193
04769J-AB-5	ATLANTAASSETHOLDINGSLLC TERMLOAN		03/01/2019	INFIN		49,985,779	49,985,779	
05253J-AM-3	AUSTRALIA AND NEW ZEALAND BANK SENIOR CO		11/20/2019	DIRECT		2,009,515	2,000,000	21,467
053015-AE-3	AUTOMATIC DATA PROCESSING INC SENIOR COR		08/29/2019	DIRECT		452,172	420,000	6,458
053611-AJ-8	AVERY DENNISON CORPORATION SRUNSEC CORP		01/22/2019	DIRECT		510,780	500,000	3,250
054561-AJ-4	AXA EQUITABLE HOLDINGS INC SENIORCORPBND		01/23/2019	Tax Free Exchange		726,636	750,000	8,428
05463H-AC-5	AXIS SPECIALTY FINANCE LLC JRSUB CORP BN		12/03/2019	WELLS FARGO SECURITIES		3,000,000	3,000,000	
05490T-AE-2	BBCCR_15-GTP SUBSUBCMBS15-GTP144A		05/14/2019	BARCLAYS CAPITAL		5,432,831	5,280,000	6,893
05491U-BH-0	BBOMS_2018-C2 SENIORCMBS2018-C2		12/31/2019	REINSURANCE		7,659,033	6,825,000	26,991
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP BND		03/22/2019	BARCLAYS CAPITAL		12,553,357	11,889,000	265,108
05523U-AP-5	BAE SYSTEMS HOLDINGS INC BAEYSTEMSHOLDI		04/16/2019	DIRECT		4,754,329	4,691,000	61,706
05524R-AA-4	BAMLL_13-FRR1 CMBS 13-FRR1-A1 144A		10/30/2019	Various		14,906,643	15,522,290	
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP BND		08/29/2019	DIRECT		422,100	420,000	717
05526D-BF-1	BAT CAPITAL CORP SENIOR CORP BND		08/29/2019	DIRECT		140,826	140,000	247
05531G-AB-7	BB&T CORP SUB CORP BND MTM		03/11/2019	MORGAN STANLEY & CO. INC		9,990,100	10,000,000	
05533J-AY-9	BCAP_2010-RR11 4 BCAP_2010-RR11		10/01/2019	Interest Capitalization		107,120	107,120	
05533J-AY-9	BCAP_2010-RR11 4 BCAP_2010-RR11		09/24/2019	Accordia Life and Annuity Company		31,158,749	37,809,062	88,249
05538U-AJ-2	BB-UBS TRUST BBUBS_12-SHOW SUB SUB CMBS		10/30/2019	Accordia Life and Annuity Company		4,137,260	4,125,000	13,839
05542M-AT-2	BCAPB_13-FRR5 RMBS 13-FRR5 5A2 144A		03/01/2019	Interest Capitalization		12,535	12,535	
05565E-AP-0	BMI US CAPITAL LLC SENIOR CORP BND 144A		04/03/2019	Forethought Life Insurance Company		9,492,796	9,550,000	100,951
05580M-70-2	B. RILEY FINANCIAL INC PFD STK		05/02/2019	DIRECT		3,000,000	3,000,000	
05604F-AN-5	BWAY_13-1515 CMBS_13-1515 D 144A		02/25/2019	WELLS FARGO SECURITIES		1,410,408	1,450,000	3,805
05606F-AJ-2	BX TRUST BX_19-OC11 SENIOR CMBS 11_C 144		12/06/2019	MORGAN STANLEY & CO. INC		30,898,014	30,000,000	35,347
05606F-AL-7	BX TRUST BX_19-OC11 SENIOR CMBS 11_D 144		12/06/2019	MORGAN STANLEY & CO. INC		13,221,403	13,000,000	16,189
05946X-C3-5	BAFC_05-G RMBS_05-G-A3		09/24/2019	Accordia Life and Annuity Company		1,735,729	1,763,515	4,034
05952X-AL-8	BAFC_10-R4 WHOLE CMO R4-2A4 144A		12/20/2019	AMHERST PIERPONT SECUI		4,681,022	6,251,782	21,968
05970B-AB-6	BAFC_2015-R9 ABS_2017-2A CR 144A		12/01/2019	Interest Capitalization		138,375	138,375	
05991B-AE-5	BAFC_15-RB SUBWHOLECMO15-RB144A		10/30/2019	Accordia Life and Annuity Company		5,752,669	7,093,160	19,005
06036F-BG-5	BNK_18-B15 BNK_18-B15 4.651% 11/15/61		12/31/2019	REINSURANCE		9,452,841	8,400,000	32,556
06050T-JZ-6	BANK OF AMERICA NA SUB CORP BND		12/31/2019	REINSURANCE		4,105,629	3,000,000	38,000
06051G-EU-9	BANK OF AMERICA CORP SENIOR CORP BND MT		11/20/2019	DIRECT		3,089,286	3,000,000	35,200
06051G-FH-7	BANK OF AMERICA CORP SUB CORP BND MTN		06/07/2019	GOLDMAN SACHS & CO.		5,245,750	5,000,000	61,250
06051G-FP-9	BANK OF AMERICA CORP SUB CORP BND MTM		06/07/2019	GOLDMAN SACHS & CO.		1,547,640	1,500,000	8,229
06051G-FS-3	BANK OF AMERICA CORP SENIOR CORP BND MT		11/20/2019	DIRECT		320,024	298,000	3,464
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP BND MTN		12/31/2019	REINSURANCE		30,495,825	25,000,000	496,752
06051G-GK-9	BANK OF AMERICA CORP SENIOR CORP BND MT		11/20/2019	DIRECT		3,046,778	3,000,000	6,002
06051G-GY-9	BANK OF AMERICA CORP SENIORCORPBND		11/20/2019	DIRECT		3,061,941	3,041,000	26,829



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND MT		12/31/2019	Various		3,786,394	3,600,000	44,634
06051G-HD-4	BANK OF AMERICA CORP SRUNSEC CORP BND		12/31/2019	REINSURANCE		6,825,936	6,500,000	6,791
06051G-HL-6	BANK OF AMERICA CORP SENIOR CORP BND		11/20/2019	DIRECT		3,158,555	3,000,000	37,352
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP BND MT		12/31/2019	Various		12,386,006	12,000,000	32,716
06054M-AW-3	BANC OF AMERICA COMMERCIAL MOR SUBSUBCMB		05/15/2019	DIRECT		4,359,375	5,000,000	8,750
06406R-AE-7	BANK OF NEW YORK MELLON CORP/T SENIOR CO		08/29/2019	DIRECT		432,978	420,000	1,033
06406Y-AA-0	BANK OF NEW YORK MELLON CORP BANKOFNEWYO		12/31/2019	REINSURANCE		12,563,580	12,000,000	140,800
065404-AA-3	BANK 18-BN10 SUB CMBS BN10-D 144A		01/17/2019	DIRECT		3,904,688	5,000,000	7,944
06540R-AW-4	BANK BANK 17-BNK9 SUB CMBS BNK9-E 144A		05/16/2019	DIRECT		2,199,375	3,000,000	5,612
06540T-AH-3	BANK 18-BN11 BANK 18-BN11		12/31/2019	REINSURANCE		4,238,409	3,900,000	14,155
06541K-AL-2	BANK 18-BNK12 SUB CMBS NK12-E		04/12/2019	DIRECT		2,023,125	3,000,000	5,112
06650A-AW-7	BANK 17-BNK8 SUB CMBS BNK8-E 144A		04/15/2019	DIRECT		3,396,875	5,000,000	8,556
07274N-BC-6	BAYER US FINANCE II LLC SENIOR CORP BND		03/04/2019	DIRECT		3,142,710	3,000,000	70,010
07325V-AG-9	BAYV 2007-A 2A BAYV 07-A		09/24/2019	Accordia Life and Annuity Company		7,034,969	7,522,650	14,046
07330M-AB-3	BRANCH BANKING AND TRUST COMPA SUB CORP		03/28/2019	REINSURANCE		1,690,260	1,650,000	1,994
07335C-AV-6	BBCMS 19-C4 SENIOR CMBS 19-C4-E 144A		08/22/2019	DIRECT		1,736,250	2,000,000	4,875
073879-4G-0	BSABS 2005-AC9 A SENIOR WHOLE CMO 05-AC		10/30/2019	Accordia Life and Annuity Company		6,319,666	9,386,095	3,399
075887-BF-5	BECTON DICKINSON AND COMPANY SENIOR CORP		11/20/2019	DIRECT		1,059,584	1,000,000	15,973
08160J-BA-4	BMARK 19-B9 SUB CMBS 19-B9-E 144A		04/03/2019	DIRECT		3,835,313	5,000,000	4,083
08162P-BA-8	BENCHMARKMORTGAGETRUSTBMARK BMARK 18-B1		12/31/2019	REINSURANCE		1,706,699	1,603,000	5,422
08162U-BB-5	BMARK 2018-BB SUB CMBS 18-BB_B		12/31/2019	REINSURANCE		3,504,008	3,140,000	12,386
08162Y-AR-3	BOMK 9B-14 SUB CMBS B-14-E		11/26/2019	DIRECT		2,410,313	3,000,000	5,833
09062X-AD-5	BIOGEN INC SENIOR CORP BND		03/19/2019	CREDIT SUISSE ZURICH		3,193,290	3,000,000	2,600
09539#-AA-5	BLUE EAGLE 18-1 EQUITY TERM LOAN		10/03/2019	CREDIT		222,666,565	222,666,565	
09539#-AB-3	BLUE EAGLE 18-1 EQUITY TERM LOAN		10/03/2019	CREDIT		48,924,837	48,924,837	
09539#-AD-9	BLUE EAGLE 18-1 EQUITY TERM LOAN		09/06/2019	CREDIT		11,488,818	11,488,818	
09539#-AF-4	BLUE EAGLE 18-1 EQUITY TERM LOAN		06/21/2019	CREDIT		28,000,000	28,000,000	
09593#-AC-4	BLUE EAGLE 18-1 C A RATED TERM LOAN		10/03/2019	CREDIT		43,925,000	43,925,000	
096630-AD-0	BOARDWALK PIPELINE PARTNERS LP SENIOR CO		12/31/2019	REINSURANCE		8,877,233	8,205,000	18,051
097023-BJ-3	BOEING CO SENIOR CORP BND		01/02/2019	BARCLAYS CAPITAL		6,619,550	7,000,000	59,792
097023-BZ-7	BOEING CO SENIOR CORP BND		10/11/2019	BA SECURITIES		1,781,583	1,700,000	7,703
100743-AJ-2	BOSTON GAS COMPANY CORP BND 144A		12/06/2019	AMHERST PIERPONT SECUI		6,169,125	5,320,000	76,254
101137-AU-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR		03/19/2019	Various		29,977,300	30,000,000	16,972
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR COR		05/10/2019	BARCLAYS CAPITAL		3,008,794	2,950,000	22,334
103730-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		06/07/2019	GOLDMAN SACHS & CO.		13,550,625	12,500,000	51,455
103730-AT-7	BP CAPITAL MARKETS AMERICA INC SENIOR CO		11/20/2019	DIRECT		498,296	480,000	624
10901C-AC-6	BRGDF 2A ABS 1GDF 2-D 144A		09/11/2019	DIRECT		3,970,000	4,000,000	87,389
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSEFIN		12/31/2019	REINSURANCE		18,955,692	19,000,000	17,575
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SENIOR CORP BN		04/01/2019	WELLS FARGO SECURITIES		2,377,830	3,000,000	40,342
110122-BM-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		256,405	250,000	176
110122-BS-6	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		10,128,641	9,325,000	131,910
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		8,427,697	7,550,000	101,715
110122-BW-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		9,300,245	10,000,000	116,278
110122-BZ-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		05/07/2019	DIRECT		4,980,600	5,000,000	
110122-CB-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		05/07/2019	MORGAN STANLEY & CO. INC		3,967,000	4,000,000	
11134L-AF-6	BROADCOM CORPORATION SENIOR CORP BND 144		03/28/2019	DEUTSCHE BANK AG		3,727,459	3,725,000	28,507
11134L-AR-0	BROADCOM CORPORATION SENIORCORPBND		08/29/2019	DIRECT		271,124	280,000	1,198
11135F-AA-9	BROADCOM INC SENIOR CORP BND 144A		11/20/2019	DIRECT		1,515,332	1,500,000	4,427
11135F-AE-1	BROADCOM INC SENIORCORPBND144A		03/29/2019	DIRECT		14,889,150	15,000,000	
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP BND		11/20/2019	DIRECT		1,057,760	1,000,000	5,333
114259-AP-9	BROOKLYN UNION GAS COMPANY THE SENIOR CO		12/06/2019	JEFFRIES & CO. INC		7,548,370	6,430,000	72,402
12189L-AS-0	BURLINGTON NORTHERN SANTA FE L SENIOR CO		03/19/2019	CITIGROUP GLOBAL MKT INC		4,455,600	4,000,000	92,556
12189L-AU-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO		03/19/2019	CITIGROUP GLOBAL MKT INC		4,339,938	4,072,000	10,293
12189L-BD-2	BURLINGTON NORTHERN SANTA FE L SENIOR CO		05/14/2019	JEFFRIES & CO. INC		2,102,638	2,020,000	35,162
124857-AQ-6	CBS CORP SENIOR CORP BND		06/07/2019	GOLDMAN SACHS & CO.		3,091,770	3,000,000	48,667
124857-AR-4	CBS CORP SENIOR CORP BND		06/07/2019	GOLDMAN SACHS & CO.		4,766,250	5,000,000	58,806
125509-BW-8	CIGNA HOLDING CO SENIORCORPBND		11/26/2019	GOLDMAN SACHS & CO.		4,117,000	4,600,000	21,786
125523-AF-7	HALFMOON PARENT INC SENIOR CORP BND		08/28/2019	Tax Free Exchange		1,126,638	1,100,000	4,927
125523-AH-3	CIGNACORPORATION SENIORCORPBND144A		08/28/2019	Tax Free Exchange		7,439,877	7,500,000	121,224
125523-AK-6	CIGNACORPORATION SENIORCORPBND144A		08/28/2019	Tax Free Exchange		646,258	625,000	6,210
125720-AG-0	CME GROUP INC SENIOR CORP BND		11/20/2019	DIRECT		1,043,042	1,000,000	5,333
12591V-AE-1	COMM 14-CR16 SENIOR CMBS CR16-A		12/31/2019	REINSURANCE		1,153,651	1,087,000	3,670
12591V-AH-4	COMM 14-CR16 COMM 14-CR16		12/31/2019	REINSURANCE		2,863,566	2,700,000	10,310

E13.3

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12595X-AY-9	CSAILCOMMERCIALMORTGAGETRUS CSAIL_18-CX1		12/31/2019	REINSURANCE		1,397,634	1,275,000	4,902
125966-AJ-8	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS		03/05/2019	DIRECT		2,684,297	3,000,000	4,214
125966-AL-3	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS		07/22/2019	DIRECT		1,520,313	2,000,000	5,052
126408-QH-0	CSX CORP CORP BND 6.000% 10/01/36		02/21/2019	CITIGROUP GLOBAL MKT INC		5,473,017	4,664,000	111,936
126408-GY-3	CSX CORP SENIOR CORP BND		03/28/2019	REINSURANCE		1,357,400	1,375,000	2,036
126408-HP-1	CSX CORP SENIOR CORP BND		02/21/2019	J.P. MORGAN SECURITIES INC		9,965,500	10,000,000	
12642Y-DA-9	CREDIT SUISSE MORTGAGE CAPITAL RMBS 16R		03/22/2019	AMHERST PIERPONT SECUI		3,646,303	4,108,510	11,379
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE CMO 13-R2_6A2		06/01/2019	Interest Capitalization		148	148	
126650-CC-2	CVS PASSTHROUGH TRUST SENIOR CORP BND		08/29/2019	DIRECT		446,082	420,000	3,920
126650-CD-0	CVS PASSTHROUGH TRUST SENIOR CORP BND		12/31/2019	REINSURANCE		4,538,496	3,800,000	14,546
126650-CL-2	CVS PASSTHROUGH TRUST CVSHEALTHCORP		08/29/2019	DIRECT		518,518	490,000	2,057
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		08/29/2019	DIRECT		566,636	490,000	2,721
126650-CV-0	CVS PASSTHROUGH TRUST SENIORCORPBND		08/29/2019	DIRECT		365,435	350,000	6,115
126650-CW-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		08/29/2019	DIRECT		448,938	420,000	7,366
126650-CX-6	CVS PASSTHROUGH TRUST SENIORCORPBND		08/29/2019	DIRECT		458,178	420,000	7,726
126650-CY-4	CVS PASSTHROUGH TRUST SENIOR CORP BND		08/29/2019	DIRECT		470,862	420,000	8,588
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND		08/29/2019	DIRECT		489,342	420,000	9,073
12668A-QH-1	CIWALT 2005-51 4A CIWALT_05-51		10/30/2019	Accordia Life and Annuity Company		2,871,199	2,997,436	2,073
12668B-BN-2	CIWALT 2005-81 A1 CIWALT_05-81		10/30/2019	Accordia Life and Annuity Company		2,888,552	3,110,282	1,090
12668B-MH-0	CIWALT 2006-5T2 A WHOLE CMO 06-5T2 A3		08/01/2019	Interest Capitalization		1	1	
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO		12/02/2019	Various		846,765	850,000	91
13079W-AU-2	SYMP 2012-9A ABS 9A B2R		06/21/2019	BARCLAYS CAPITAL		13,200,000	13,200,000	
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		12/06/2019	J.P. MORGAN SECURITIES INC		11,336,068	11,200,000	
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUB CORP BND		12/31/2019	REINSURANCE		8,635,880	8,000,000	57,867
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		07/03/2019	CITICORP SECURITIES MARKETS		4,621,726	4,450,000	74,216
14040H-CA-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		05/10/2019	Various		6,537,830	6,375,000	56,769
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST SENIOR CM		08/06/2019	DIRECT		1,085,076	936,953	4,480
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST PRELOFSEN		01/25/2019	DIRECT		599,627	594,863	1,994
141781-BF-0	CARGILL INC SENIOR BND CORP		03/28/2019	REINSURANCE		1,029,150	900,000	14,875
141781-BK-9	CARGILL INC SENIOR CORP BND 144A		05/20/2019	BA SECURITIES		4,975,050	5,000,000	
14310F-AA-0	CARLYLE HOLDINGS FINANCE LLC CORP BND 14		05/20/2019	DIRECT		3,110,220	3,000,000	27,188
14314C-AA-3	CARLYLE FINANCE LLC SENIOR CORP BND 144A		02/08/2019	DIRECT		2,992,980	3,000,000	70,154
14856E-AA-3	CLAST 15-1A ABS T 15-1A 144A		03/08/2019	DIRECT		1,892,754	1,901,348	
149123-BS-9	CATERPILLAR INC CATERPILLARINC		12/31/2019	REINSURANCE		8,438,367	6,506,000	31,952
149123-CB-5	CATERPILLAR INC SENIOR CORP BND		12/31/2019	REINSURANCE		2,769,471	2,468,000	35,457
149123-CF-6	CATERPILLAR INC SENIOR CORP BND		10/11/2019	Various		3,282,860	3,200,000	5,742
15089Q-AJ-3	CELANESE US HOLDINGS LLC SENIOR CORP BND		04/29/2019	MERRILL LYNCH & CO.		1,598,320	1,600,000	
161175-AY-0	CHARTER COMMUNICATION OPER LLC SECURED C		11/20/2019	Various		4,220,703	3,900,000	51,943
161175-AZ-7	CHARTER COMMUNICATION OPER LLC SECURED C		12/31/2019	Various		4,434,626	3,540,000	38,666
161175-BA-1	CHARTER COMMUNICATIONS HOLDING SENIOR C		11/20/2019	DIRECT		1,768,611	1,460,000	6,837
161175-BB-9	CHARTER COMMUNICATIONS HOLDING SECURED C		12/31/2019	Various		16,730,682	15,970,000	259,316
161175-BL-7	CHARTER COMMUNICATIONS HOLDING SENIOR CO		11/20/2019	DIRECT		465,349	430,000	1,156
161175-BM-5	CHARTER COMMUNICATION OPER LLC SECURED C		11/20/2019	DIRECT		219,106	200,000	1,433
161175-BO-6	CHARTER COMMUNICATION OPER LLC SECURED C		04/18/2019	CREDIT SUISSE FINANCIAL PRODUC		1,039,190	1,000,000	10,250
166754-AM-3	CHEVRON PHILLIPS CHEM CO SENIOR CORP BND		04/03/2019	Forethought Life Insurance Company		2,232,608	2,240,000	23,172
17275R-AD-4	CISCO SYSTEMS INC CORP BND		12/31/2019	REINSURANCE		4,204,416	3,000,000	66,867
17275R-AF-9	CISCO SYSTEMS INC CORP BND		12/31/2019	REINSURANCE		4,973,248	3,640,248	92,314
17290M-AN-4	CGCMT_15-101A SUB CMBS_15-101A D 144A		04/25/2019	BK AMER MERRILL LYNCH		8,048,996	8,085,000	29,080
17291D-AG-8	CITIGROUPCOMMERCIALMORTGAGE CGCMT_18-C5		12/31/2019	REINSURANCE		4,887,590	4,500,000	16,901
172967-KG-5	CITIGROUP INC - LT GTD CITIGROUPINC		04/18/2019	DIRECT		2,289,083	2,250,000	23,356
172967-KR-1	CITIGROUP INC - LT GTD SUB CORP BND		12/31/2019	REINSURANCE		8,642,039	7,225,000	40,992
172967-KU-4	CITIGROUP INC - LT GTD CITIGROUPINC		12/31/2019	REINSURANCE		15,877,964	14,550,000	260,081
172967-LC-3	CITIGROUP INC - LT GTD SENIOR CORP BND		11/20/2019	DIRECT		3,046,658	3,000,000	38,908
172967-LG-4	CITIGROUP INC - LT GTD SENIOR CORP BND		11/20/2019	DIRECT		3,036,669	3,000,000	5,500
172967-LQ-2	CITIGROUP INC - LT GTD SENIOR CORP BND		11/20/2019	DIRECT		4,662,578	4,600,000	7,590
172967-LV-1	CITIGROUP INC - LT GTD SENIOR CORP BND		11/20/2019	DIRECT		3,563,891	3,500,000	35,129
172967-MD-0	CITIGROUP INC - LT GTD SENIOR CORP BND		03/20/2019	Various		12,247,660	11,725,000	88,063
17324D-AW-4	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-P		12/31/2019	REINSURANCE		9,626,379	9,000,000	30,248
17324T-AN-9	CITIBANK NA SENIOR CORP BND		07/11/2019	DIRECT		1,689,375	2,000,000	2,217
17325F-AS-7	CITIBANK NA SENIOR CORP BND		08/29/2019	DIRECT		447,216	420,000	1,533
17326D-AF-9	CITIGROUPCOMMERCIALMORTGAGE CGCMT_17-P8		12/31/2019	REINSURANCE		9,237,753	8,700,000	27,470
191216-CL-2	COCA-COLA CO SENIOR CORP BND		11/20/2019	DIRECT		3,068,619	3,100,000	11,001
198280-AD-1	COLUMBIA PIPELINE GROUP INC SENIOR CORP		04/03/2019	Forethought Life Insurance Company		2,211,680	2,203,000	24,637

E13.4

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20030N-BE-0	COMCAST CORPORATION SENIOR CORP BND		12/31/2019	Various		8,794,422	7,589,000	147,672
20030N-BH-3	COMCAST CORPORATION SENIOR CORP BND		12/31/2019	REINSURANCE		25,499,804	22,000,000	431,139
20030N-BX-8	COMCAST CORPORATION SENIOR CORP BND		08/29/2019	DIRECT		436,338	420,000	980
20030N-CE-9	COMCAST CORPORATION SENIOR CORP BND		10/22/2019	BARCLAYS CAPITAL		3,608,638	3,250,000	62,457
20030N-CL-3	COMCAST CORPORATION SENIOR CORP BND		11/20/2019	DIRECT		4,253,791	3,620,000	15,727
20030N-CM-1	COMCAST CORPORATION SENIORCORPBND		06/28/2019	BA SECURITIES		4,526,368	3,850,000	38,703
205887-CC-4	CONAGRA BRANDS INC SENIOR CORP BND		01/10/2019	J.P. MORGAN SECURITIES INC		484,750	500,000	5,524
208251-AE-8	CONOCOPHILLIPS HOLDING CO CORP BND		12/31/2019	REINSURANCE		17,951,076	13,200,000	193,673
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP BND		12/31/2019	REINSURANCE		6,915,746	5,250,000	65,392
20825C-AP-9	CONOCOPHILLIPS SENIOR CORP BND		01/11/2019	BARCLAYS BANK PLC		476,560	400,000	3,933
20825C-AQ-7	CONOCOPHILLIPS CORP BND		12/31/2019	Various		16,073,350	11,125,000	256,885
209111-FD-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		03/28/2019	REINSURANCE		794,100	750,000	1,205
209111-FF-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR		12/06/2019	MORGAN STANLEY & CO. INC		4,909,591	4,055,000	4,689
21036P-AQ-1	ANTHEM INC SENIOR CORP BND		04/18/2019	JANE STREET CAPITAL		3,004,410	3,000,000	42,242
21036P-AY-4	ANTHEM INC SENIORCORPBND		01/25/2019	DEUTSCHE BANK AG		1,410,360	1,500,000	24,600
21688A-AJ-1	RABOBANK NEDERLAND (NY BRANCH) SENIOR CO		11/20/2019	DIRECT		2,028,736	2,000,000	19,708
22160K-AL-9	COSTCO WHOLESALE CORPORATION SENIOR CORP		08/29/2019	DIRECT		435,834	420,000	3,240
224044-CK-1	COX COMMUNICATIONS INC COXCOMMUNICATIONS		12/31/2019	REINSURANCE		5,552,435	5,000,000	86,889
22822V-AC-5	CROWN CASTLE INTL CORP SENIOR CORP BND		12/31/2019	Various		4,425,114	4,200,000	49,457
22822V-AJ-0	CROWN CASTLE INTL CORP SENIOR CORP BND		11/20/2019	DIRECT		384,724	375,000	4,069
22845X-AL-4	CRNPT 18-4A ABS NPT 4-D 144A		12/09/2019	DIRECT		820,625	1,000,000	6,681
22945D-AS-2	CSAILCOMMERCIALMORTGAGETRUS SUB CMBS 9-C		12/31/2019	REINSURANCE		2,187,698	2,000,000	7,460
23305J-AG-7	DBUSMORTGAGETRUSTDBUBS 17- DBUBS 17-BRB		12/31/2019	REINSURANCE		2,313,434	2,250,000	6,619
23306N-AC-6	DBWF MORTGAGE TRUST DBWF 15-LC SENIORSEN		12/31/2019	REINSURANCE		12,221,994	12,000,000	34,211
23306N-AJ-1	DBWF MORTGAGE TRUST DBWF 15-LC SUB CMBS		03/08/2019	BK AMER MERRILL LYNCH		13,614,873	14,500,000	14,553
23306N-AL-6	DBWF MORTGAGE TRUST DBWF 15-LC SUB CMBS		10/30/2019	Accordia Life and Annuity Company		3,769,495	4,000,000	11,404
23307C-AJ-4	DBWF MORTGAGE TRUST DBWF 16-85 SUB CMBS		03/11/2019	DEUTSCHE BANK AG		1,967,344	2,000,000	2,539
23332U-BU-7	DSL A 2004-AR4 1A RIBS 04-AR4 1A1A		10/30/2019	Accordia Life and Annuity Company		16,483,099	16,887,122	12,039
233851-BV-5	DAIMLER FINANCE NORTH AMERICA SENIOR COR		04/03/2019	Forethought Life Insurance Company		8,766,518	8,815,000	80,988
244199-BF-1	DEERE & CO SENIOR CORP BND		12/31/2019	REINSURANCE		2,250,726	2,000,000	4,767
24422E-TG-4	JOHN DEERE CAPITAL CORP SENIOR CORP BND		08/29/2019	DIRECT		431,844	420,000	5,651
24422E-UB-3	JOHN DEERE CAPITAL CORP SENIOR CORP BND		01/03/2019	CITICORP SECURITIES MARKETS		961,400	1,000,000	85
251508-AB-3	DALT 06-AR2 ABS R2-A12		05/31/2019	MORGAN STANLEY & CO. INC		4,567,231	4,745,175	2,408
25151W-AA-1	DBALT 2007-AB1 A RIBS 07-AB1 A1		09/24/2019	Accordia Life and Annuity Company		5,354,946	8,485,057	16,714
25253Y-AA-4	DIAMETERCREDITFUNDINGIDCF ABS -2A A 144		10/22/2019	GREENSLEDGE		38,000,000	38,000,000	
25253Y-AC-0	DIAMETERCREDITFUNDINGIDCF DCF 2019-2A		10/22/2019	GREENSLEDGE		8,000,000	8,000,000	
25257B-AA-0	DIMND2019-1A ABS 19-1-E 144A		11/12/2019	DIRECT		1,915,000	2,000,000	11,100
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/ SR SECURE		04/18/2019	Various		13,598,529	12,800,000	213,973
25272K-AK-9	DELL INTERNATIONAL LLC SECURED CORP BND		07/03/2019	BA SECURITIES		3,652,704	3,300,000	12,692
254010-AE-1	DIGNITY HEALTH SENIOR CORP BND		07/25/2019	Various		7,381,883	6,940,000	104,461
25466A-AB-7	DISCOVER BANK CORP BND		04/03/2019	Forethought Life Insurance Company		761,309	732,000	23,912
25466A-AK-7	DISCOVER BANK SENIOR CORP BND		11/20/2019	DIRECT		1,027,529	1,000,000	9,585
254687-EB-8	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		3,428,673	2,803,000	80,228
254687-EH-5	WALT DISNEY CO SENIOR CORP BND		12/31/2019	REINSURANCE		7,432,625	5,000,000	42,486
254687-EH-5	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		4,920,709	4,000,000	8,128
254687-EK-0	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		4,902,680	4,300,000	24,241
254687-FB-7	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		10,558,937	9,825,000	14,260
25468P-CW-4	TIWDC ENTERPRISES 18 CORP SENIOR CORP BND		08/29/2019	DIRECT		283,892	280,000	1,608
25468P-DM-5	TIWDC ENTERPRISES 18 CORP SENIOR CORP BND		08/29/2019	DIRECT		414,750	420,000	626
254709-AM-0	DISCOVER FINANCIAL SERVICES SENIOR CORP		06/07/2019	GOLDMAN SACHS & CO.		12,227,400	12,000,000	166,733
254709-AP-3	DISCOVER FINANCIAL SERVICES SENIOR CORP		04/16/2019	DIRECT		8,786,790	8,500,000	82,875
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		11/20/2019	DIRECT		2,537,488	2,500,000	12,087
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		05/10/2019	DIRECT		4,913,320	5,000,000	40,444
256746-AF-5	DOLLAR TREE INC SENIOR CORP BND		11/20/2019	DIRECT		717,044	690,000	284
256746-AG-3	DOLLAR TREE INC SENIORCORPBND		05/10/2019	Various		4,001,729	3,925,000	75,353
25746U-DB-2	DOMINION ENERGY INC JRSUB CORP BND		11/20/2019	DIRECT		510,740	500,000	4,009
260543-CG-6	DOW CHEMICAL COMPANY THE SENIOR CORP BND		12/31/2019	REINSURANCE		3,812,284	3,569,000	19,952
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND		11/25/2019	Tax Free Exchange		2,646,519	2,450,000	3,267
260543-CX-9	DOW CHEMICAL COMPANY THE SENIOR CORP BND		11/25/2019	Tax Free Exchange		8,940,997	8,855,000	8,916
26078J-AD-2	DUPONT DE NEMOURS INC SENIOR CORP BND		06/26/2019	Various		5,602,205	5,000,000	24,872
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND		03/22/2019	Various		13,235,190	12,000,000	188,912
26362#-AD-5	DUBLINASSETHOLDINGS TERM LOAN		05/09/2019	INFIN		49,633,322	49,633,322	
26884A-AZ-6	ERP OPERATING LP CORP BND		11/20/2019	DIRECT		209,378	200,000	3,957

E13.5

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26884L-AF-6	EOT CORP SRUNSEC CORP BND		01/09/2019	J.P. MORGAN SECURITIES INC		1,016,612	1,150,000	12,458
26884T-AE-2	ERAC USA FINANCE LLC SENIOR CORP BND 144		12/31/2019	REINSURANCE		2,760,005	2,175,000	36,023
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND		04/23/2019	MERRILL LYNCH & CO.		5,241,488	5,300,000	6,846
277432-AR-1	EASTMAN CHEMICAL COMPANY SENIOR CORP BND		06/03/2019	MORGAN STANLEY & CO. INC		3,645,845	3,514,000	29,674
278642-AL-7	EBAY INC SENIOR CORP BND		05/10/2019	MORGAN STANLEY & CO. INC		2,995,944	2,975,000	29,366
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP SENIOR CORP		05/17/2019	DIRECT		2,725,740	3,000,000	2,917
29273R-AS-8	ENERGY TRANSFER OPERATING LP SENIOR CORP		12/31/2019	REINSURANCE		11,267,850	11,000,000	165,000
29278N-AC-7	ENERGY TRANSFER OPERATING LP SENIOR CORP		11/20/2019	DIRECT		498,745	475,000	3,547
29278N-AG-8	ENERGY TRANSFER OPERATING LP SENIOR CORP		07/19/2019	UBS WARBURG LLC		2,000,772	1,800,000	25,725
29278N-AM-5	ENERGY TRANSFER OPERATING LP SENIOR CORP		04/04/2019	DIRECT		13,643,625	12,500,000	169,314
29364W-AK-4	ENTERGY LOUISIANA LLC SECURED CORP BND		11/20/2019	DIRECT		515,300	450,000	1,215
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP BND		12/31/2019	REINSURANCE		3,870,253	3,420,000	40,280
29366M-AA-6	ENTERGY ARKANSAS LLC SECURED CORP BND		03/13/2019	DIRECT		11,182,293	11,249,000	
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		09/26/2019	MORGAN STANLEY & CO. INC		5,823,650	5,000,000	39,333
29429M-AJ-2	CGOINT 2019-SMRT CGOINT 19-SMRT		03/01/2019	Various		18,623,586	18,100,000	43,206
30161M-AG-8	EXELON GENERATION COMPANY LLC EXELONGENE		12/31/2019	REINSURANCE		2,407,778	2,000,000	31,250
30161M-AN-3	EXELON GENERATION COMPANY LLC SRUNSEC CO		01/18/2019	DIRECT		4,872,500	5,000,000	30,333
30191E-AA-3	FDPLTDFDF 19-5A ABS 19-5A 144A		12/05/2019	GREENSLEDGE		32,000,000	32,000,000	
30191E-AB-1	FDPLTDFDF 19-5A ABS 19-5A 144A		12/05/2019	GREENSLEDGE		8,000,000	8,000,000	
30212P-AM-7	EXPEDIA INC SENIOR CORP BND		11/20/2019	DIRECT		225,593	204,000	2,663
302508-AQ-9	FMR LLC CORP BND 144A		12/31/2019	REINSURANCE		2,629,579	1,883,000	6,335
30258U-AG-4	FDF 18-4A ABS F 4-D 144A		11/12/2019	DIRECT		2,996,250	3,000,000	57,679
313309-AP-1	FEDERAL EXPRESS CORP FEDERAL EXPRESS COR		03/27/2019	DIRECT		3,939,960	3,000,000	57,633
31428X-AW-6	FEDEX CORP SENIOR CORP BND		12/10/2019	BARCLAYS CAPITAL		7,614,970	6,745,000	140,465
31431B-AA-7	FEDNAT HOLDING CO SENIOR CORP BND 144A		07/29/2019	DIRECT		3,075,000	3,000,000	91,250
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDI SENIORCORP		02/06/2019	Various		581,000	600,000	8,586
316773-CH-1	FIFTH THIRD BANCORP CORP BND		12/31/2019	REINSURANCE		5,806,537	3,800,000	104,500
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		10/30/2019	Accordia Life and Annuity Company		13,346,488	20,695,537	6,632
32029G-AE-4	FFML 07-FF2 SENIOR ABS 07-FF2 A2D		09/24/2019	Accordia Life and Annuity Company		4,166,057	6,287,243	11,979
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP BND		03/28/2019	REINSURANCE		808,830	825,000	5,715
337738-AS-7	FISERV INC SENIOR CORP BND		11/20/2019	DIRECT		725,074	715,000	7,920
337932-AH-0	FIRSTENERGY CORPORATION SENIOR CORP BND		05/22/2019	DIRECT		13,378,716	13,200,000	183,470
337932-AJ-6	FIRSTENERGY CORPORATION SENIOR CORP BND		12/31/2019	Various		4,282,607	3,650,000	81,797
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND		07/23/2019	CREDIT SUISSE FIRST BOSTON COR		177,534	197,260	2,599
341081-FU-6	FLORIDA POWER & LIGHT CO SECURED CORP BN		02/21/2019	MIZUHO INTERNATIONAL PLC		9,994,700	10,000,000	
345370-CA-6	FORD MOTOR COMPANY CORP BND		12/31/2019	REINSURANCE		3,565,371	3,000,000	102,438
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		08/29/2019	DIRECT		430,416	420,000	676
34960Y-AW-2	FORTRESS CREDIT OPPORTUNITIES ABS -7A-DR		01/25/2019	DIRECT		3,000,000	3,000,000	
35041J-AA-3	FFIN 2019-1A ABS 9-1A A 144A		03/20/2019	GOLDMAN SACHS & CO.		3,770,429	3,771,014	
35041J-AB-1	FFIN 2019-1A ABS 9-1A B 144A		03/20/2019	GOLDMAN SACHS & CO.		4,997,818	5,000,000	
361448-BE-2	GATX CORPORATION SRUNSEC CORP BND		07/19/2019	Various		2,207,568	2,060,000	30,809
3622E0-AA-3	GSA HOME EQUITY TRUST GSA 07 ABS 07-1		03/22/2019	BK AMER MERRIL LYNCH		3,507,281	7,049,811	503
3622E0-AB-1	GSA HOME EQUITY TRUST GSA 07 SENIOR AB		03/22/2019	BK AMER MERRIL LYNCH		2,286,162	4,549,576	336
36257C-AJ-6	GSM 2017-GPTX SUB CMBS GPTX C 144A		03/21/2019	GOLDMAN SACHS & CO.		39,012,500	40,000,000	88,065
369550-AW-8	GENERAL DYNAMICS CORPORATION SENIOR CORP		02/27/2019	CITICORP SECURITIES MARKETS		1,912,780	2,000,000	1,354
369550-BC-1	GENERAL DYNAMICS CORPORATION SENIORCORPB		01/03/2019	CITICORP SECURITIES MARKETS		3,263,168	3,200,000	17,333
369550-BD-9	GENERAL DYNAMICS CORPORATION SENIOR CORP		08/29/2019	DIRECT		441,462	420,000	4,095
369550-BG-2	GENERAL DYNAMICS CORPORATION SENIOR CORP		08/29/2019	DIRECT		451,584	420,000	4,247
36962G-3A-0	GENERAL ELECTRIC CO SENIOR CORP BND MTN		08/29/2019	DIRECT		413,560	350,000	1,315
36962G-3P-7	GENERAL ELECTRIC CO CORP BND		12/31/2019	Various		13,774,500	11,350,000	302,359
36962G-4B-7	GENERAL ELECTRIC CO CORP BND MTN		12/31/2019	REINSURANCE		932,907	698,000	22,794
36962G-4Y-7	GENERAL ELECTRIC CO SENIOR CORP BND		11/20/2019	DIRECT		1,539,092	1,500,000	25,438
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP		11/20/2019	DIRECT		702,539	675,000	10,159
37045X-CD-6	GENERAL MOTORS FINANCIAL CO SENIOR CORP		06/04/2019	MORGAN STANLEY & CO. INC		2,355,715	2,413,000	6,803
37045X-CL-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP		11/20/2019	DIRECT		483,854	465,000	8,041
37045X-CP-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP		11/20/2019	DIRECT		1,291,505	1,250,000	1,896
37045X-CU-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP		11/20/2019	DIRECT		4,283,074	4,180,000	53,997
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR CORP BND 144A		12/31/2019	REINSURANCE		10,469,810	10,000,000	172,179
375558-AW-3	GILEAD SCIENCES INC SENIOR CORP BND		11/20/2019	DIRECT		2,109,995	2,000,000	9,867
38176Q-AE-0	GOLUBCAPITALPARTNERSOLOLTD ABS2019-43A		07/26/2019	MORGAN STANLEY & CO. INC		10,000,000	10,000,000	
401378-AC-8	GUARDIAN LIFE AM SUBCORPBND144A		07/30/2019	WELLS FARGO SECURITIES		8,381,797	7,138,000	6,732
404119-BY-4	HCA INC SECURED CORP BND		06/06/2019	Various		2,004,295	2,000,000	
4042Q1-AD-9	HSBC BANK USA NA SUB CORP BND MTN		07/15/2019	GOLDMAN SACHS & CO.		1,309,253	934,000	363

E13.6

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
40434C-AD-7	HSBC USA INC SENIOR CORP BND		08/29/2019	DIRECT		440,832	420,000	2,654
406216-BE-0	HALLIBURTON COMPANY SENIOR CORP BND		12/31/2019	REINSURANCE		5,321,145	4,785,000	94,703
406216-BG-5	HALLIBURTON COMPANY SENIORCORPBND		06/07/2019	GOLDMAN SACHS & CO.		4,127,280	4,000,000	10,978
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND		08/16/2019	Various		6,282,613	5,625,000	77,517
41161P-JX-2	HVMLT 2004-11 1A HVML_04-11		10/30/2019	Accordia Life and Annuity Company		4,428,324	6,423,712	4,544
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A		10/30/2019	Accordia Life and Annuity Company		2,572,287	2,758,675	1,568
41284L-AA-2	BARGE_2018-1 ABS2018-1144A		05/15/2019	DIRECT		4,119,805	4,734,864	11,808
41753C-AA-4	HARVESTCOMMERCIALCAPITALLOA SUB CMBS LT		11/22/2019	BARCLAYS CAPITAL		34,443,576	34,447,803	173,148
41753C-AB-2	HARVESTCOMMERCIALCAPITALLOA SUB CMBS LT		11/27/2019	BARCLAYS CAPITAL		14,288,224	14,300,000	81,645
41753C-AC-0	HARVESTCOMMERCIALCAPITALLOA SUB CMBS LT		11/22/2019	BARCLAYS CAPITAL		5,997,933	6,000,000	37,950
41753C-AD-8	HARVESTCOMMERCIALCAPITALLOA SUB CMBS LT		11/22/2019	BARCLAYS CAPITAL		10,997,059	11,000,000	72,096
42806D-CK-3	HVF11_19-2 ABS 19-2A_C		10/21/2019	COEON CAPITAL GROUP LLC		1,033,438	1,000,000	3,313
42806D-CQ-0	HERTZVEHICLEFINANCINGLLCHE ABS Z_19-3A_1		11/19/2019	BARCLAYS CAPITAL		9,249,833	9,250,000	
42806D-OR-8	HERTZVEHICLEFINANCINGLLCHE ABS 19-3A_D_1		12/04/2019	BARCLAYS CAPITAL		8,358,555	8,500,000	11,806
42809H-AC-1	AMERADA HESS CORP CORP BND		08/05/2019	Various		1,359,138	1,250,000	4,417
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO SENIOR COR		11/20/2019	Various		26,703,336	25,068,000	145,967
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO HEWLETT PAC		05/14/2019	GOLDMAN SACHS & CO.		2,135,780	2,000,000	10,936
437076-AV-4	HOME DEPOT INC SENIOR CORP BND		12/31/2019	REINSURANCE		3,532,593	2,500,000	37,188
437076-AZ-5	HOME DEPOT INC SENIOR CORP BND		08/29/2019	DIRECT		433,860	420,000	4,662
437076-BA-9	HOME DEPOT INC SENIOR CORP BND		12/31/2019	REINSURANCE		2,901,573	2,500,000	26,250
437076-BF-8	HOME DEPOT INC SENIOR CORP BND		05/14/2019	BK AMER MERRIL LYNCH		4,338,522	4,050,000	30,195
437076-BN-1	HOME DEPOT INC SENIOR CORP BND		08/29/2019	DIRECT		421,638	420,000	4,066
437076-BW-1	HOME DEPOT INC SENIOR CORP BND		01/04/2019	WELLS FARGO SECURITIES		769,088	750,000	2,600
437076-BX-9	HOME DEPOT INC SENIOR CORP BND		03/19/2019	Various		21,515,200	20,000,000	231,250
444859-BJ-0	HUMANA INC SENIOR CORP BND		11/20/2019	DIRECT		1,255,128	1,255,000	15,569
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC SENIOR CORP B		06/14/2019	UBS WARBURG LLC		1,020,620	1,000,000	11,875
45254N-LL-9	IMPAC CMB TRUST IMM_04-10 ABS 10_2A		03/22/2019	BK AMER MERRIL LYNCH		7,855,951	8,447,259	678
45669W-AA-4	INDX 2007-FLX5 1 RMBS_07-FL5 1A1		09/24/2019	Accordia Life and Annuity Company		5,602,611	5,602,337	10,539
45670B-AO-2	INDA 2007-AR21 WHOLE CMO AR21_8		05/29/2019	AMHERST PIERPONT SECUI		19,874,967	19,999,966	67,954
456738-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		05/01/2019	INFIN		8,736,750	8,736,750	
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING SENIOR COR		12/31/2019	REINSURANCE		10,498,583	9,800,000	18,511
458140-AS-9	INTEL CORPORATION INTEL CORP		08/29/2019	DIRECT		457,506	420,000	1,295
458140-AX-8	INTEL CORPORATION SENIOR CORP BND		08/29/2019	DIRECT		450,156	420,000	3,969
459200-JX-0	INTERNATIONAL BUSINESS MACHINE SENIOR CO		11/20/2019	DIRECT		2,244,017	2,200,000	1,045
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO		06/07/2019	GOLDMAN SACHS & CO.		1,538,115	1,500,000	3,792
460146-CF-8	INTERNATIONAL PAPER CO CORP BND		12/31/2019	REINSURANCE		10,612,892	7,660,000	71,451
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND		06/28/2019	BA SECURITIES		9,499,267	9,650,000	159,748
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		11/20/2019	DIRECT		3,077,679	3,000,000	15,000
462613-AM-2	IPALCO ENTERPRISES INC SECURED CORP BND		11/20/2019	DIRECT		351,040	340,000	2,726
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SECU SUB CMBS		01/08/2019	DEUTSCHE BANK AG		569,197		2,340
46625H-JE-1	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		3,093,518	3,000,000	15,167
46625H-JH-4	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		3,529,275	3,420,000	31,669
46625H-NJ-5	JPMORGAN CHASE & CO CORP BND		06/07/2019	GOLDMAN SACHS & CO.		1,591,080	1,500,000	12,396
46625H-RL-6	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		3,049,517	3,000,000	225
46625H-RS-1	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		2,075,073	2,000,000	27,378
466278-BR-8	J.P.MORGANALTERNATIVELOANT RMBS 7-A2B_4		07/25/2019	CREDIT SUISSE ZURICH		7,533,132	7,647,850	24,912
46643N-AF-2	JP MORGAN REMEMIC JPMRR_14-6 WHOLE CMO 4		10/30/2019	Accordia Life and Annuity Company		28,372,287	28,625,462	10,631
46647P-AA-4	JPMORGAN CHASE & CO SENIOR CORP BND		03/19/2019	CREDIT SUISSE ZURICH		7,234,196	7,265,000	24,931
46647P-AE-6	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		2,021,410	2,000,000	3,701
46647P-AS-5	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		3,063,880	3,000,000	44,218
46647P-AU-0	JPMORGAN CHASE & CO SENIOR CORP BND		11/20/2019	DIRECT		1,051,029	1,000,000	12,235
46650T-AZ-5	JPMIT 2019-2 ABS 19-2_B3		03/22/2019	J.P. MORGAN SECURITIES INC		5,102,585	4,963,189	18,105
46650X-AB-9	321 HENDERSON RECEIVABLE I LLC ABS 19-1A		03/01/2019	DIRECT		249,798	250,000	
472319-AM-4	JEFFERIES GROUP LLC SRUNSEC CORP BND		05/03/2019	DIRECT		5,063,840	5,000,000	135,056
47232M-AE-2	JEFFERIES FINANCE LLC SECURED CORPBND144A		05/22/2019	JEFFERIES & CO. INC.		750,000	750,000	
478160-BY-9	JOHNSON & JOHNSON SENIOR CORP BND		08/29/2019	DIRECT		431,928	420,000	5,088
478160-CJ-1	JOHNSON & JOHNSON SENIOR CORP BND		08/29/2019	DIRECT		434,784	420,000	1,348
482480-AE-0	KLA-TENCOR CORP SENIOR CORP BND		11/20/2019	DIRECT		547,665	500,000	1,163
48250A-AA-1	KKR GROUP FINANCE CO III LLC CORP BND 14		07/12/2019	Various		12,983,700	12,000,000	86,413
48636G-AB-1	KAWA_19-1 ABS 19-1-B 144A		03/27/2019	DIRECT		2,947,500	3,000,000	
487836-BJ-6	KELLOGG COMPANY SENIOR CORP BND		03/19/2019	DIRECT		7,991,968	8,005,000	84,775
49271V-AG-5	KEURIG DR PEPPER INC SENIOR CORP BND		11/20/2019	DIRECT		438,087	415,000	8,138
49338C-AA-1	KEYSPAN GAS EAST CORPORATION CORP BND 14		12/31/2019	REINSURANCE		8,360,263	6,461,000	93,991

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
494368-BG-7	KIMBERLY-CLARK CORPORATION KIMBERLY-CLAR		02/22/2019	SUSQUEHANNA PARTNERS		4,324,744	3,663,000	94,373
494550-BU-9	KINDER MORGAN ENERGY PARTNERS KINDERMORG		12/31/2019	REINSURANCE		5,822,435	5,000,000	91,667
49456B-AG-6	KINDER MORGAN INC SENIOR CORP BND		03/11/2019	DIRECT		5,224,093	5,000,000	67,722
49456B-AM-3	KINDER MORGAN INC SENIOR CORP BND		11/20/2019	DIRECT		1,020,314	1,000,000	10,850
49456B-AQ-4	KINDER MORGAN INC KINDERMORGANINC		12/31/2019	REINSURANCE		2,322,496	2,000,000	34,667
49836M-AA-6	KKR REIGN I LTD SECURED CORP BND 144A		06/21/2019	CITICORP SECURITIES MARKETS		3,500,000	3,500,000	9,375
502431-AA-7	HARRIS CORPORATION SENIOR CORP BND 144A		07/02/2019	Tax Free Exchange		3,710,688	3,647,000	68,700
50540R-AT-9	LABORATORY CORP OF AMER HLDGS SENIOR COR		03/29/2019	WELLS FARGO SECURITIES		993,340	1,000,000	2,799
521865-AZ-8	LEAR CORPORATION SENIOR CORP BND		05/17/2019	DIRECT		1,871,240	2,000,000	5,833
524901-AR-6	LEGG MASON INC SENIOR CORP BND		02/05/2019	DIRECT		4,920,800	5,000,000	21,094
525226-AJ-5	LXS 2006-12N A32 RIBMS_06-12N A32A		09/24/2019	Accordia Life and Annuity Company		2,919,087	3,029,599	5,724
525227-AK-0	LEHMAN XS TRUST LXS_06-GP2 SUPSENABS06-G		10/30/2019	Accordia Life and Annuity Company		15,263,183	15,469,944	5,202
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N		09/24/2019	Accordia Life and Annuity Company		5,069,713	6,293,476	12,397
52804A-AC-2	LFT_2019-2A LFT_2019-2A		10/23/2019	RBC DOMINION SECURITIES INC.		3,909,655	3,910,000	
532457-BH-0	ELI LILLY AND COMPANY ELILILLYANDCOMPANY		08/29/2019	DIRECT		205,799	197,960	1,331
539830-BE-8	LOCKHEED MARTIN CORPORATION SENIOR CORP		08/29/2019	DIRECT		437,556	420,000	6,022
539830-BN-8	LOCKHEED MARTIN CORPORATION SENIOR CORP		11/18/2019	Various		12,309,743	11,100,000	96,149
54008P-BE-2	LIWLO_14-1A ABS R-R-DRR 144A		11/01/2019	DIRECT		1,832,640	2,000,000	3,725
548661-DH-7	LOWES COMPANIES INC SENIORCORPBND		01/02/2019	BARCLAYS CAPITAL		1,903,560	2,000,000	20,438
548661-DP-9	LOWES COMPANIES INC SENIOR CORP BND		04/25/2019	BNP PARIBAS		194,718	200,000	3,031
548661-DR-5	LOWES COMPANIES INC SENIOR CORP BND		04/03/2019	DIRECT		11,233,139	11,249,000	
55283L-AA-3	MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A		02/20/2019	DIRECT		2,096,942	2,096,975	
55336V-AG-5	MPLX LP SENIOR CORP BND		04/04/2019	DIRECT		5,332,950	5,000,000	85,990
55336V-AN-0	MPLX LP SENIORCORPBND 4.700% 04/15/48		12/31/2019	REINSURANCE		15,284,070	15,000,000	148,833
55336V-AT-7	MPLX LP SENIOR CORP BND		05/17/2019	WELLS FARGO SECURITIES		4,270,600	4,000,000	58,667
55352N-AC-1	MSCGTRUSTMSCCG_15-ALDR MSCCG_15-ALDR		12/31/2019	REINSURANCE		11,027,460	10,794,000	31,138
569080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		03/28/2019	REINSURANCE		843,123	775,000	2,906
56577H-AC-1	MRNON_2019-1A ABS 9-1A_A1		03/27/2019	MORGAN STANLEY & CO. INC		25,000,000	25,000,000	
56577H-AS-6	MRNON_2019-1A ABS 9-1A_A2		03/27/2019	MORGAN STANLEY & CO. INC		7,500,000	7,500,000	
56579A-AJ-9	MLOL_2019-1A ABS 1A_A2F		06/04/2019	Mitsubishi Securities USA		7,000,000	7,000,000	
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP BND		12/31/2019	REINSURANCE		2,215,867	1,706,000	36,963
56585A-AG-7	MARATHON PETROLEUM CORP SENIOR CORP BND		06/07/2019	GOLDMAN SACHS & CO.		4,097,120	4,000,000	34,639
56585A-BD-3	MARATHON PETROLEUM CORP SENIOR CORP BND		05/22/2019	Tax Free Exchange		7,634,152	8,000,000	43,067
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND		05/23/2019	Tax Free Exchange		13,920,734	14,135,000	91,003
570535-AP-9	MARKEL CORPORATION SENIOR CORP BND		05/14/2019	WELLS FARGO SECURITIES		1,099,934	1,100,000	7,639
570535-AT-1	MARKEL CORPORATION SENIOR CORP BND		05/15/2019	WELLS FARGO SECURITIES		1,991,380	2,000,000	
571676-AF-2	MARS INC SENIOR CORP BND 144A		09/25/2019	BA SECURITIES		1,137,170	1,000,000	19,531
571676-AH-8	MARS INC SENIOR CORP BND 144A		08/23/2019	AMHERST PIERPOINT SECU		11,936,100	10,000,000	172,667
571748-BB-7	MARSH & MCLENNAN COMPANIES INC SENIOR CO		11/20/2019	DIRECT		2,027,492	2,000,000	16,653
571748-BF-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO		11/20/2019	DIRECT		1,060,359	1,000,000	6,889
571748-BH-4	MARSH & MCLENNAN COMPANIES INC SRUNSEC C		01/08/2019	GOLDMAN SACHS & CO.		2,247,998	2,250,000	
571903-BB-8	MARRIOTT INTERNATIONAL INC SENIORCORPBND		02/15/2019	BARCLAYS CAPITAL		206,456	200,000	2,428
575385-AB-5	MASONITE INTERNATIONAL CORP SENIOR CORP		02/01/2019	BANC OF AMERICA SECURITIES LLC		487,500	500,000	12,618
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSU SUB CORP		07/19/2019	Various		9,358,563	8,095,000	119,320
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP BND MT		12/31/2019	REINSURANCE		10,837,000	8,000,000	168,000
58571L-AB-6	MTEL_19-1 ABS 19-1-B 144A		04/09/2019	DIRECT		250,000	250,000	
58571L-AC-4	MTEL_19-1 ABS 19-1-C 144A		04/09/2019	DIRECT		250,000	250,000	
58933Y-AF-2	MERCK & CO INC SENIOR CORP BND		08/29/2019	DIRECT		289,884	280,000	2,200
58933Y-AR-6	MERCK & CO INC SENIORCORPBND		08/29/2019	DIRECT		291,144	280,000	406
59156R-BG-2	METLIFE INC SENIOR CORP BND		12/31/2019	REINSURANCE		9,021,502	7,275,000	47,288
59156R-BH-0	METLIFE INC SENIOR CORP BND		08/29/2019	DIRECT		447,174	420,000	5,838
59217G-AX-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		12/31/2019	REINSURANCE		1,344,840	1,307,000	18,625
59217G-CS-6	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		12/31/2019	REINSURANCE		3,984,035	3,875,000	61,758
594918-BE-3	MICROSOFT CORPORATION SENIOR CORP BND		12/31/2019	REINSURANCE		23,607,375	19,909,000	307,483
594918-BR-4	MICROSOFT CORPORATION SENIOR CORP BND		08/29/2019	DIRECT		289,240	280,000	392
594918-BU-7	MICROSOFT CORPORATION MICROSOFTCORPORATI		12/31/2019	REINSURANCE		7,318,375	6,175,000	96,887
59980A-AF-4	MILL CITY MORTGAGE TRUST MCMLT WHOLE CMO		05/15/2019	DIRECT		3,868,155	4,139,968	7,843
59981A-AK-2	MCMLT_19-1 RIBMS 19-1-B1 144A		07/17/2019	DIRECT		4,591,543	4,990,807	8,734
61237W-AE-6	MONTEFIORE MEDICAL CENTER CORPBND		02/25/2019	DIRECT		3,031,620	3,000,000	91,805
617446-HD-4	MORGAN STANLEY CORP BND		12/31/2019	REINSURANCE		2,504,245	1,750,000	31,719
61744Y-AN-8	MORGAN STANLEY SENIORCORPBND		11/20/2019	DIRECT		922,266	900,000	9,063
61744Y-AQ-1	MORGAN STANLEY SENIOR CORP BND		11/20/2019	DIRECT		740,339	710,000	1,843
61746B-DJ-2	MORGAN STANLEY SENIOR CORP BND		11/20/2019	DIRECT		1,569,983	1,500,000	13,125

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61746B-EA-0	MORGAN STANLEY SENIOR CORP BND		11/20/2019	DIRECT		3,017,226	3,000,000	5,833
61746B-EF-9	MORGAN STANLEY SENIOR CORP BND		12/31/2019	Various		5,819,357	5,700,000	75,189
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND		03/21/2019	Various		12,820,339	12,700,000	97,234
61747W-AL-3	MORGAN STANLEY SENIOR CORP BND MTN		11/20/2019	DIRECT		3,167,445	3,000,000	50,875
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND		12/31/2019	REINSURANCE		3,528,945	3,000,000	55,183
61761J-VL-0	MORGAN STANLEY SENIOR CORP BND		03/28/2019	REINSURANCE		2,216,978	2,175,000	34,649
61762B-BB-0	MORGAN STANLEY REFERIC TRUST M RIBS R3_4		03/22/2019	AMHERST PIERPONT SECUI		3,731,159	4,515,775	11,497
61762B-BB-0	MORGAN STANLEY REFERIC TRUST M RIBS R3_4		12/01/2019	Interest Capitalization		37,215	37,215	
61763X-AE-6	MSBAM_14-C18 MSBAM_14-C18		12/31/2019	REINSURANCE		1,060,230	995,000	3,253
61767C-AC-2	MSBAMLT_17-C33 SUB CMBS _17-C33-D 144A		11/12/2019	DIRECT		1,142,188	1,250,000	1,515
61767Y-BD-1	MORGANSTANLEYCAPITALITRUST MSC_18-H3		12/31/2019	REINSURANCE		8,726,540	8,000,000	30,800
61768H-AE-6	MSC_19-L2 SUB CMBS -L2-E 144A		03/21/2019	DIRECT		3,138,750	4,000,000	9,000
61769H-ZV-0	MORGANSTANLEYFINANCELLC SENIOR CORP BND		10/17/2019	MORGAN STANLEY & CO. INC		4,000,000	4,000,000	
61945L-AB-9	MOSAIC SOLAR LANSING MSAIC 1 ABS 19-2A B 1		10/30/2019	DEUTSCHE BANK AG		9,997,409	10,000,000	
61946C-AA-0	MSAIC_2019-1A ABS 19-1A A		04/24/2019	Various		17,632,818	17,516,390	4,118
62952E-AE-7	NYU HOSPITALS CENTER SECURED CORP BND		12/31/2019	REINSURANCE		12,716,786	11,250,000	245,700
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		11/20/2019	DIRECT		444,970	435,000	4,314
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		11/20/2019	DIRECT		407,752	400,000	1,182
636792-AB-9	NATIONAL LIFE INSURANCE CO SUBCORPND144		04/23/2019	CREDIT SUISSE FIRST BOSTON COR		1,970,000	2,000,000	29,458
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SENIOR CORP BND		12/31/2019	REINSURANCE		6,880,090	5,000,000	74,375
64352B-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		08/29/2019	BK AMER MERRIL LYNCH		280,289	557,788	183
64352B-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		08/29/2019	BK AMER MERRIL LYNCH		11,844,562	23,571,268	8,918
64352B-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1-		08/29/2019	Various		11,545,108	23,376,970	24,068
64352B-AF-9	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		08/29/2019	BK AMER MERRIL LYNCH		718,563	1,429,976	490
64352B-AG-7	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		05/14/2019	BK AMER MERRIL LYNCH		9,486,327	9,486,327	20,057
64828G-AS-9	NEWRESIDENTIALMORTGAGELOAN RIBS 019-6A 1		11/26/2019	AMHERST PIERPONT SECUI		26,985,162	25,418,742	90,378
64830D-AV-5	NRZT_2019-2A RIBS -2A B2 144A		04/09/2019	AMHERST PIERPONT SECUI		10,745,012	10,538,305	50,944
64830D-BE-2	NRZT_2019-2A WHOLE CMO -2A B3 144A		04/09/2019	AMHERST PIERPONT SECUI		10,714,343	10,538,305	53,941
64830D-BO-5	NRZT_2019-2A RIBS 2A B4A 144A		04/09/2019	AMHERST PIERPONT SECUI		10,629,370	10,803,679	56,670
64830D-BX-0	NRZT_2019-2A RIBS 2A B5A 144A		04/09/2019	AMHERST PIERPONT SECUI		7,859,699	8,488,126	44,524
64830H-AE-4	NRZT_2019-RPL2 RIBS RPL2 B 144A		07/31/2019	J.P. MORGAN SECURITIES INC		14,242,060	14,666,000	52,193
64830M-DL-4	NRZT_2019-5A ABS 5A B4A 144A		10/03/2019	AMHERST PIERPONT SECUI		13,426,787	12,945,387	57,337
64830M-EC-3	NRZT_2019-5A ABS 5A B5B 144A		10/03/2019	AMHERST PIERPONT SECUI		11,877,030	11,888,318	49,444
64952G-AQ-1	NEW YORK LIFE SUB SUB CORP BND 144A		04/03/2019	DIRECT		2,340,090	2,350,000	31
649840-OR-4	NEW YORK STATE ELECTRIC & GAS SENIOR COR		09/18/2019	SEAPORT GROUP		6,178,523	6,375,000	8,766
65410G-AF-0	NIKE INC SENIOR CORP BND		08/29/2019	DIRECT		431,760	420,000	3,270
65473Q-BC-6	NISOURCE INC SENIOR CORP BND		03/28/2019	REINSURANCE		1,097,880	1,050,000	6,020
655855-FB-5	NORFOLK SOUTHERN CORPORATION NORFOLK SOU		03/19/2019	J.P. MORGAN SECURITIES INC		6,527,943	4,470,000	122,227
664397-AK-2	EVERSOURCE ENERGY SENIOR CORP BND		11/20/2019	DIRECT		506,582	500,000	700
666807-BM-3	NORTHROP GRUMMAN CORP SENIOR CORP BND		03/28/2019	REINSURANCE		1,037,085	1,050,000	6,238
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP BND		03/28/2019	Various		2,280,983	2,425,000	30,816
66989H-AE-8	NOVARTIS CAPITAL CORP SENIOR CORP BND		08/29/2019	DIRECT		427,308	420,000	4,424
66989H-AG-3	NOVARTIS CAPITAL CORP SENIOR CORP BND		08/29/2019	DIRECT		448,518	420,000	4,482
67059T-AF-2	NUSTAR LOGISTICS LP SENIOR CORP BND		05/16/2019	RBC DOMINION SECURITIES INC		100,000	100,000	
67113D-AL-8	OZLMFUNDINGLTD OZLM_19-24A ABS19-24A144A		07/26/2019	BNP PARIBAS		10,000,000	10,000,000	
674599-BY-0	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		12/31/2019	REINSURANCE		101,741	100,000	1,708
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		01/22/2019	DIRECT		726,929	700,000	3,507
674599-CH-6	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		06/07/2019	GOLDMAN SACHS & CO.		7,995,360	8,000,000	42,311
674599-CJ-2	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		07/22/2019	WELLS FARGO SECURITIES		3,059,580	3,000,000	36,300
674599-CX-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		11/20/2019	DIRECT		3,018,018	3,000,000	7,367
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		08/06/2019	CITICORP SECURITIES MARKETS		348,184	350,000	
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		12/31/2019	REINSURANCE		6,725,578	5,475,000	103,979
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Tax Free Exchange		7,594,181	6,680,000	3,591
674599-DN-2	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Tax Free Exchange		528,445	455,000	14,503
677412-AF-5	OHIO NATIONAL LIFE INSURANCE C SUB CORP		04/05/2019	DIRECT		4,698,320	4,000,000	88,611
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR SRUNSEC C		01/28/2019	MORGAN STANLEY PASSPO		285,996	300,000	4,973
682337-AG-5	QELF_2019-3A ABS 9-3A-C		06/03/2019	CITICORP SECURITIES MARKETS		5,000,000	5,000,000	
682680-AQ-6	ONEOK INC SENIOR CORP BND		11/20/2019	DIRECT		1,557,143	1,500,000	19,125
682680-AU-7	ONEOK INC SRUNSEC CORP BND		01/09/2019	DIRECT		249,463	250,000	5,972
68268N-AD-5	ONEOK PARTNERS LP ONEOK PARTNERS LP		12/31/2019	REINSURANCE		9,333,837	7,325,000	105,928
68268N-AG-8	ONEOK PARTNERS LP SENIOR CORP BND		12/31/2019	REINSURANCE		6,086,918	5,055,000	129,008
68268N-AJ-2	ONEOK PARTNERS LP SENIOR CORP BND		11/20/2019	DIRECT		3,074,819	3,000,000	13,500
68268B-AA-6	ONEMAINFINANCIALISSUANCETRU ABS _19-2-A		09/16/2019	BARCLAYS CAPITAL		3,988,295	4,000,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68269B-AB-4	ONEMA FINANCIAL ISSUANCE TRU ABS 19-2-B		09/16/2019	BARCLAYS CAPITAL		3,998,632	4,000,000	
68389X-AM-7	ORACLE CORPORATION CORP BND		12/31/2019	REINSURANCE		6,499,210	5,000,000	123,924
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND		09/27/2019	STIFEL NICOLAUS & CO INC		4,518,480	4,000,000	62,333
68389X-BG-9	ORACLE CORPORATION SENIOR CORP BND		12/06/2019	Various		18,501,676	15,801,000	173,180
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND		03/19/2019	MORGAN STANLEY & CO. INC		4,825,550	5,000,000	36,667
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP BND		10/22/2019	Various		13,030,380	13,000,000	178,556
693304-AR-8	PECO ENERGY CO SECURED CORP BND		02/22/2019	AMHERST PIERPONT SECUI		3,254,520	3,000,000	52,400
69352P-AK-9	PPL CAPITAL FUNDING INC SENIOR CORP BND		03/19/2019	DIRECT		4,047,582	4,000,000	1,756
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR CORP BND		11/20/2019	Various		3,001,237	3,000,000	1,894
695114-CB-2	PACIFICORP PACIFICORP 6.100% 08/01/36		01/22/2019	DIRECT		422,762	350,000	10,556
69700T-AA-2	PALMER SQUARE CREDIT FUNDING P ABS 19-1A		02/21/2019	BK AMER MERRILL LYNCH		75,000,000	75,000,000	
69700T-AA-2	PALMER SQUARE CREDIT FUNDING P ABS 19-1A		12/02/2019	Tax Free Exchange		1,349,040	1,350,000	7,308
69700T-AC-8	PFIXD 2019-1A ABS 19-1A_B		02/21/2019	BK AMER MERRILL LYNCH		18,750,000	18,750,000	
709599-AS-3	PENSKE TRUCK LEASING CO SENIOR CORP BND		04/05/2019	DIRECT		3,655,397	3,640,000	23,205
709599-BB-9	PENSKE TRUCK LEASING CO LP SENIOR CORP B		05/08/2019	DIRECT		5,109,100	5,000,000	53,625
709599-BE-3	PENSKE TRUCK LEASING CO LP SRUNSEC CORP		01/22/2019	J.P. MORGAN SECURITIES INC		747,990	750,000	
709599-BF-0	PENSKE TRUCK LEASING CO LP SENIOR CORP B		05/08/2019	DIRECT		5,011,780	5,000,000	4,313
713448-DF-2	PEPSICO INC SENIOR CORP BND		08/29/2019	DIRECT		220,437	210,000	83
713448-DN-5	PEPSICO INC SENIOR CORP BND		08/29/2019	DIRECT		358,050	350,000	3,302
713448-DP-0	PEPSICO INC PEPSICO INC		12/31/2019	REINSURANCE		3,715,572	3,500,000	28,510
715310-AB-7	PERSHING SQUARE HOLDINGS LTD SENIOR CORP		07/12/2019	DIRECT		5,000,000	5,000,000	
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP BND		08/29/2019	DIRECT		95,746	70,000	1,277
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		04/05/2019	DIRECT		6,328,077	6,328,000	8,154
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		08/29/2019	DIRECT		441,210	420,000	709
718172-CH-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		08/29/2019	DIRECT		431,130	420,000	3,958
718546-AR-5	PHILLIPS 66 SENIORCORP BND		01/31/2019	CITICORP SECURITIES MARKETS		1,000,960	1,000,000	15,058
72284L-AA-7	PINE STREET TRUST II SENIOR CORP BND 144		05/10/2019	DIRECT		2,136,010	2,100,000	6,341
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PLAINSALL		12/31/2019	REINSURANCE		3,858,618	3,872,000	71,675
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP BND		08/29/2019	DIRECT		428,106	420,000	1,283
74166N-AA-2	ADT CORP SECURED CORP BND 144A		09/18/2019	Various		1,047,000	1,200,000	7,529
74332U-AA-5	PROG 18-SRF2 SENIOR CMBS SRF2-A 144A		03/19/2019	REINSURANCE		12,636,351	12,500,000	23,200
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		03/28/2019	REINSURANCE		950,000	950,000	2,708
747525-AD-5	QUALCOMM INCORPORATED SENIOR CORP BND		04/03/2019	Forethought Life Insurance Company		4,475,920	4,499,000	37,398
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND		11/20/2019	DIRECT		3,070,453	3,000,000	44,750
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND		06/04/2019	BK AMER MERRILL LYNCH		9,046,733	8,865,000	13,593
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP BND		01/11/2019	CITICORP SECURITIES MARKETS		1,951,960	2,000,000	14,667
74840L-AA-0	QUICKEN LOANS INC SENIOR CORP BND 144A		02/21/2019	Various		997,125	1,025,000	15,309
74927U-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMBS 05-A		06/11/2019	AMHERST PIERPONT SECUI		3,532,054	3,549,803	7,100
74958W-AB-2	RFMS2 2007-SA1 WHOLE CMO 7-SA1_2		05/20/2019	AMHERST PIERPONT SECUI		4,771,377	5,609,260	15,159
749685-AU-7	RPM INTERNATIONAL INC SENIOR CORP BND		05/15/2019	WELLS FARGO SECURITIES		1,541,010	1,500,000	36,313
749685-AW-3	RPM INTERNATIONAL INC SENIOR CORP BND		05/13/2019	DIRECT		2,644,950	3,000,000	43,208
75114G-AC-3	RALI 2006-Q04 2A RMBS 06-Q04 2A1		09/24/2019	Accordia Life and Annuity Company		4,744,584	4,964,544	9,339
75281A-AS-8	RANGE RESOURCES CORPORATION SRUNSEC CORP		02/01/2019	Various		907,500	1,000,000	10,766
75281A-BA-6	RANGE RESOURCES CORPORATION SENIOR CORP		02/28/2019	DIRECT		1,113,756	1,155,000	27,110
755111-BX-8	RAYTHEON COMPANY SENIOR CORP BND		08/29/2019	DIRECT		425,334	420,000	2,158
7575M-AN-8	RCMT 19-5 SUB CMBS 19-5-E 144A		03/25/2019	DIRECT		1,780,000	2,000,000	1,234
756109-AP-9	REALTY INCOME CORPORATION SENIOR CORP BN		11/20/2019	DIRECT		1,083,010	1,000,000	13,950
75913M-AA-7	REGIONS BANK REGIONSBANK		12/31/2019	REINSURANCE		5,883,923	4,484,000	4,017
76110H-4E-6	RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A		08/07/2019	AMHERST PIERPONT SECUI		13,873,645	13,872,325	13,536
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP BND		08/29/2019	DIRECT		406,770	350,000	776
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND		08/29/2019	DIRECT		396,725	350,000	796
761713-BT-2	REYNOLDS AMERICAN INC SENIOR CORP BND		04/03/2019	Forethought Life Insurance Company		2,289,996	2,203,000	63,948
773903-AH-2	ROCKWELL AUTOMATION INC SENIOR CORP BND		03/15/2019	Various		5,807,137	5,750,000	8,575
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND		03/20/2019	JANE STREET CAPITAL		2,377,336	2,325,000	5,696
78355H-KM-0	RYDER SYSTEM INC SENIOR CORP BND MTN		11/20/2019	DIRECT		334,301	330,000	4,665
78409V-AK-0	S&P GLOBAL INC SENIOR CORP BND		11/20/2019	DIRECT		667,558	600,000	6,893
78432M-AA-3	SBLHOLDINGSLLC SENIOR CORP BND 144A		11/05/2019	RBC DOMINION SECURITIES INC.		15,000,000	15,000,000	
785592-AM-8	SABINE PASS LIQUEFACTION LLC SRSEC CORP		04/16/2019	Various		15,548,775	14,200,000	114,781
78662M-AB-2	SAG 19-1A ABS 19-1A-A 144A		05/31/2019	DIRECT		2,160,874	2,160,874	
79588T-AA-8	SAMMONS FINANCIAL GROUP INC SRUNSEC CORP		01/11/2019	DIRECT		3,030,525	2,500,000	44,722
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SRUNSEC CORP		01/22/2019	DIRECT		729,390	750,000	7,231
80282K-AD-8	SANTANDER HOLDINGS USA INC SENIOR CORP B		04/03/2019	Forethought Life Insurance Company		2,415,468	2,424,000	29,620
80349A-50-5	SARATOGA INVESTMENT CORP PFD STK		02/01/2019	DIRECT		1,970,000	80,000	

E13.10



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
808513-AT-2	CHARLES SCHWAB CORPORATION THE SENIOR CO		08/29/2019	DIRECT		429,828	420,000	1,051
816300-AH-0	SELECTIVE INSURANCE GROUP INC. SENIOR CO		03/29/2019	DIRECT		4,267,215	4,250,000	10,153
816851-BA-6	SEMPRA ENERGY SENIOR CORP BND		08/29/2019	DIRECT		434,616	420,000	2,806
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1		10/30/2019	Accordia Life and Annuity Company		5,483,362	5,408,902	11,419
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR CORP BND		12/31/2019	REINSURANCE		2,200,602	1,500,000	42,188
828807-CZ-8	SIMON PROPERTY GROUP LP SIMONPROPERTYGRO		12/31/2019	REINSURANCE		12,574,318	10,990,000	38,923
828807-DE-4	SIMON PROPERTY GROUP LP SENIOR CORP BND		03/19/2019	DIRECT		11,891,521	12,010,000	121,601
832248-BB-3	SMITHFIELD FOODS INC SENIOR CORP BND 144		03/28/2019	DIRECT		502,849	500,000	
832696-AK-4	J M SMUCKER CO SENIOR CORP BOND		05/02/2019	CITICORP SECURITIES MARKETS		3,111,346	3,100,000	15,371
832696-AR-9	J M SMUCKER CO SENIORCORPBND		03/19/2019	DIRECT		2,070,030	2,165,000	19,079
83417F-AA-7	SOCTY 2014-2 A ABS_14-2-A 144A		04/11/2019	CREDIT SUISSE ZURICH		3,858,332	3,893,618	36,957
83613F-AC-5	SVHE 2007-OPT5 2A2 SENIOR ABS_07-OPT5 2A		10/30/2019	Accordia Life and Annuity Company		10,692,572	12,798,598	5,915
842434-CS-9	SOUTHERN CALIFORNIA GAS CO SOUTHERNCALIF		12/31/2019	REINSURANCE		11,046,093	9,675,000	191,834
85172F-AP-4	SPRINGLEAF FINANCE CORP SRUNSEC CORP BND		02/20/2019	DIRECT		500,000	500,000	
85211X-AD-5	SHMLT 2019-SH1 ABS 9-SH1 M		05/22/2019	NOMURA SECURITIES INTL. INC.		18,585,967	18,586,000	61,221
853496-AD-9	STANDARD INDUSTRIES INC SRUNSEC CORP BND		02/04/2019	DEUTSCHE BANK AG		456,250	500,000	1,385
854502-AH-4	STANLEY BLACK & DECKER INC SENIOR CORP B		01/03/2019	CORESTATES CAPITAL MARKETS		1,660,064	1,600,000	11,522
855244-AD-1	STARBUCKS CORPORATION SENIOR CORP BND		05/10/2019	BARCLAYS CAPITAL		2,153,684	2,075,000	9,542
855244-AR-0	STARBUCKS CORPORATION SENIORCORPBND		01/30/2019	US BANCORP		806,616	800,000	6,756
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND		12/05/2019	Various		10,703,284	10,600,000	162,425
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND		12/05/2019	CREDIT SUISSE FINANCIAL PRODUC		467,428	400,000	5,637
857477-AY-9	STATE STREET CORP JRSUB CORP BND		12/31/2019	REINSURANCE		6,420,728	7,359,000	8,873
858155-AE-4	STEELCASE INC. SENIOR CORP BND		01/17/2019	Various		2,134,742	2,150,000	513
85917A-AB-6	STERLINGBANCORP SUB CORP BND		12/13/2019	SANDLER ONEIL & PARTNERS		10,000,000	10,000,000	
86772F-AA-9	SUNRUNATLASSISSUNRN 19-2 ABS RN 19-2		10/17/2019	CREDIT SUISSE ZURICH		16,991,784	17,000,000	
86773P-AA-6	SUNRUN 19-1 ABS 19-1A A 144A		05/31/2019	CREDIT SUISSE ZURICH		9,419,924	9,419,462	
87165B-AD-5	SYNCHRONY FINANCIAL SENIOR CORP BND		11/20/2019	DIRECT		1,051,739	1,000,000	11,097
87165B-AP-8	SYNCHRONY FINANCIAL SENIOR CORP BND		03/14/2019	J.P. MORGAN SECURITIES INC		748,380	750,000	
871829-BC-0	SYSCO CORPORATION SENIOR CORP BND		03/19/2019	DIRECT		13,819,664	14,160,000	83,072
871829-BF-3	SYSCO CORPORATION SENIOR CORP BND		03/19/2019	DIRECT		5,699,536	5,900,000	34,089
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		10/30/2019	Accordia Life and Annuity Company		6,448,907	13,881,932	68,831
87612E-BD-7	TARGET CORPORATION SENIOR CORP BND		08/29/2019	DIRECT		452,424	420,000	2,368
87612E-BE-5	TARGET CORPORATION SENIOR CORP BND		08/29/2019	DIRECT		432,852	420,000	3,908
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC SRUNSEC C		03/04/2019	DIRECT		483,125	500,000	425
882508-BD-5	TEXAS INSTRUMENTS INC SENIORCORPBND		11/20/2019	DIRECT		589,257	500,000	231
883556-BF-8	THERMO FISHER SCIENTIFIC INC SENIOR CORP		11/20/2019	DIRECT		3,213,839	3,000,000	37,350
883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP		11/20/2019	DIRECT		1,038,078	1,000,000	8,356
88579Y-BD-2	3M CO SENIOR CORP BND MTM		02/22/2019	BARCLAYS CAPITAL		10,181,500	10,000,000	180,000
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		10/22/2019	Various		23,747,172	24,200,000	25,133
88732J-AY-4	TIME WARNER CABLE LLC SENIOR CORP BND		12/31/2019	REINSURANCE		4,017,202	3,500,000	26,274
889184-AE-7	TOLEDO HOSPITAL SECURED CORP BND		07/12/2019	GOLDMAN SACHS & CO.		3,436,710	3,000,000	30,576
889184-AG-2	TOLEDO HOSPITAL SECURED CORP BND		07/24/2019	WELLS FARGO SECURITIES		3,875,100	3,000,000	35,589
88948A-DL-8	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO		07/23/2019	WELLS FARGO SECURITIES		5,968,200	20,000,000	
88948A-DS-3	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO		09/04/2019	WELLS FARGO SECURITIES		2,662,212	8,000,000	
891906-AC-3	TOTAL SYSTEM SERVICES INC SRUNSEC CORP B		12/31/2019	REINSURANCE		10,018,017	9,000,000	108,000
891906-AE-9	TOTAL SYSTEM SERVICES INC SENIOR CORP BN		11/20/2019	DIRECT		241,614	230,000	4,293
89236T-FX-8	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		11/20/2019	DIRECT		3,051,368	3,000,000	8,171
896517-AA-7	TRINITY HEALTH CORP SENIOR CORP BND		12/05/2019	CANTOR FITZGERALD EUR		5,026,900	5,000,000	
89657A-AB-2	TRINITY RAIL LEASING LP TRL 18 SENIORABS		10/30/2019	Accordia Life and Annuity Company		29,693,009	28,000,000	50,307
902494-BH-5	TYSON FOODS INC SENIOR CORP BND		02/21/2019	Various		7,120,297	7,350,000	150,216
902494-BJ-1	TYSON FOODS INC SENIOR CORP BND		04/18/2019	MERRILL LYNCH & CO.		872,780	850,000	6,044
90331H-HS-9	US BANK NATIONAL ASSOCIATION SENIOR CORP		08/29/2019	DIRECT		363,300	350,000	871
90331H-NL-3	US BANK NATIONAL ASSOCIATION SENIOR CORP		08/29/2019	DIRECT		432,348	420,000	1,197
90331H-PC-1	US BANK NATIONAL ASSOCIATION SENIOR CORP		11/20/2019	DIRECT		2,541,459	2,500,000	32,389
90353K-BC-2	UBSCM_18-C13 SENIORCMB18-C13		12/31/2019	REINSURANCE		9,938,095	9,000,000	35,897
90520E-AH-4	MUFG UNION BANK NA SENIOR CORP BND		11/20/2019	DIRECT		893,237	875,000	3,675
906548-CO-3	UNION ELECTRIC CO SECURED CORP BND		09/25/2019	Various		1,192,805	1,200,000	
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN		12/31/2019	REINSURANCE		3,718,337	3,500,000	33,241
907818-EW-4	UNION PACIFIC CORPORATION SENIORCORPBND		03/21/2019	Various		12,356,958	12,037,000	235,194
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		03/21/2019	Various		15,127,650	15,000,000	17,708
911312-BR-6	UNITED PARCEL SERVICE INC SENIOR CORP BN		03/13/2019	MERRILL LYNCH & CO.		4,994,100	5,000,000	
91159H-HS-2	US BANCORP SENIOR CORP BND MTM		01/03/2019	CITICORP SECURITIES MARKETS		4,603,905	4,500,000	34,613
913017-DD-8	UNITED TECHNOLOGIES CORPORATN SENIOR COR		03/28/2019	REINSURANCE		1,145,100	1,100,000	5,069

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91324P-BK-7	UNITEDHEALTH GROUP INC UNITEDHEALTHGROUP		12/31/2019	REINSURANCE		1,853,051	1,250,000	32,465
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR CORP BND		09/19/2019	JEFFRIES & CO. INC.		8,282,016	7,365,000	6,956
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		03/28/2019	REINSURANCE		1,405,750	1,250,000	12,040
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR CORP BND		05/14/2019	CITIGROUP GLOBAL MKT INC		8,284,160	8,000,000	142,611
91324P-DM-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		08/29/2019	DIRECT		445,284	420,000	572
91529Y-AJ-5	UNUMI GROUP SENIOR CORP BND		05/17/2019	DIRECT		2,209,560	2,000,000	30,667
91822H-AA-5	VA DECATUR SENIOR NOTES CTL CORP BND		06/03/2019	DIRECT		2,321,875	5,000,000	3,497
91913Y-AS-9	VALERO ENERGY CORPORATION SENIOR CORP BN		03/28/2019	REINSURANCE		813,200	800,000	1,054
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN		06/03/2019	Various		11,861,884	12,013,000	51,029
92240M-BF-4	VECTOR GROUP LTD SRSEC CORP BND 144A		09/18/2019	Various		1,923,350	2,030,000	13,623
92332L-AH-2	VENTR 2019-36A ABS 9-36A B		03/26/2019	BNP PARIBAS		28,875,000	28,875,000	
92343V-BG-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	DIRECT		302,932	280,000	3,533
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	Various		10,924,226	10,420,000	39,620
92343V-CX-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	DIRECT		504,966	420,000	8,652
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	DIRECT		516,390	420,000	8,939
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	DIRECT		429,660	420,000	429
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/28/2019	REINSURANCE		846,998	775,000	17,587
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	DIRECT		389,340	350,000	6,537
92343V-ER-1	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/29/2019	DIRECT		562,373	490,000	9,310
92345Y-AD-8	VERISK ANALYTICS INC SENIOR CORP BND		11/20/2019	DIRECT		2,791,557	2,602,000	44,523
92553P-AT-9	VIACOM INC SENIOR CORP BND		11/20/2019	DIRECT		1,374,746	1,300,000	11,971
92780A-FT-6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		03/28/2019	REINSURANCE		1,022,900	1,000,000	15,517
92826C-AD-4	VISA INC SENIOR CORP BND		08/29/2019	DIRECT		448,476	420,000	2,756
92854V-AA-3	VIVINT SOLAR FINANCING LLC ABS144A		03/13/2019	BMO Nesbitt Burns		15,016,104	14,712,656	280,966
92866B-AT-9	VOLKSWAGEN GROUP OF AMERICA F1 SENIOR CO		04/03/2019	DIRECT		12,937,957	12,500,000	228,038
92890K-BC-8	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_14-		12/31/2019	REINSURANCE		7,285,917	6,901,000	23,400
92939H-BA-2	WFRBS_14-C23 WFRBS_14-C23		12/31/2019	REINSURANCE		13,370,379	12,500,000	43,854
92940P-AB-0	WRKCO INC SENIOR CORP BND		05/01/2019	Various		9,701,243	9,195,000	50,622
92976G-AJ-0	WELLS FARGO BANK NA CORP BND		12/31/2019	REINSURANCE		5,500,257	3,800,000	115,647
931142-DH-3	WALMART INC SENIOR CORP BND		08/29/2019	DIRECT		430,416	420,000	4,106
931142-DV-2	WALMART INC SENIOR CORP BND		08/29/2019	DIRECT		434,994	420,000	2,288
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		08/29/2019	DIRECT		371,315	350,000	4,713
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		03/01/2019	J.P. MORGAN SECURITIES INC		3,512,145	3,500,000	39,531
94244E-AA-6	WATFORD HOLDINGS LTD SENIORCORPBND144A		06/27/2019	WELLS FARGO SECURITIES		8,000,000	8,000,000	
94353W-AA-3	WAAV_2017-1A ABS2017-1A144A		10/30/2019	Accordia Life and Annuity Company		8,192,848	8,137,423	13,902
949746-RF-0	WELLS FARGO & COMPANY SUB CORP BND		12/31/2019	Various		11,852,968	9,749,000	163,249
949746-SK-8	WELLS FARGO & COMPANY SENIOR CORP BND		11/20/2019	DIRECT		3,049,626	3,000,000	29,411
949746-FC-9	WELLS FARGO & COMPANY SENIOR CORP BND		11/20/2019	DIRECT		4,114,622	4,000,000	27,611
949746-GL-8	WELLS FARGO & COMPANY SUB CORP BND		12/31/2019	REINSURANCE		19,726,002	18,000,000	341,850
94987U-AL-7	WFL_11-RR2 WHOLE CMO_11-RR2-3A2		09/24/2019	Accordia Life and Annuity Company		9,330,925	9,129,890	23,100
94989A-AW-5	WFCM_14-LC18 WFCM_14-LC18		12/31/2019	REINSURANCE		9,332,415	9,000,000	28,560
94989A-AZ-8	WFCM_14-LC18 WFCM_14-LC18		12/31/2019	REINSURANCE		4,094,404	3,926,000	12,953
94989T-BH-6	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS		01/29/2019	DIRECT		1,819,219	2,000,000	
95000H-AL-6	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS		01/24/2019	DIRECT		4,130,469	5,000,000	13,392
95001N-BC-1	WELLSFARGOCOMMERCIALMORTGAG WFCM_18-C45		12/31/2019	REINSURANCE		7,771,324	7,150,000	27,146
95101V-AA-7	WESLEYAN UNIVERSITY SENIOR CORP BND		10/10/2019	DIRECT		2,058,282	1,745,000	24,102
95765P-AA-7	WESTERN AND SOUTHERN LIFE INS SUB CORP B		01/17/2019	J.P. MORGAN SECURITIES INC		2,238,458	2,250,000	
960413-AT-9	WESTLAKE CHEMICAL CORP SENIORCORPBND		04/17/2019	Various		11,124,115	11,500,000	45,550
960413-AU-6	WESTLAKE CHEMICAL CORP SENIORCORPBND		12/31/2019	Various		15,638,580	16,000,000	77,413
963320-AW-6	WHIRLPOOL CORPORATION SRUNSEC CORP BND		02/20/2019	DIRECT		1,730,832	1,750,000	
96332H-CG-2	WHIRLPOOL CORPORATION WHIRLPOOL CORPORAT		04/01/2019	DIRECT		2,876,520	3,000,000	17,167
96950F-AQ-7	WILLIAMS COMPANIES INC SENIOR CORP BND		04/03/2019	DIRECT		5,095,900	5,000,000	43,333
97263B-AA-1	WILTON RE FINANCE LLC SRUNSEC CORP BND 1		01/31/2019	J.P. MORGAN SECURITIES INC		753,488	750,000	15,177
97650W-AG-3	WINTRUST FINANCIAL CORPORATION SRSUB COR		06/03/2019	DIRECT		1,000,000	1,000,000	
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC SENIOR CORP		03/19/2019	DIRECT		1,942,646	2,000,000	36,944
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND		08/31/2019	Various		14,842,566	14,842,566	
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND		12/31/2019	Interest Capitalization		258,494	258,494	
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND		08/31/2019	Various		2,392,458	2,392,458	
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND		12/31/2019	Interest Capitalization		22,441	22,441	
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNRFF 2018-1 LLC		11/18/2019	Accordia Life and Annuity Company		43,716,381	43,716,381	
BGA0LN-HY-7	UBS2018-C14RR TERM LOAN		05/22/2019	Tax Free Exchange		27,195,744	28,658,130	68,875
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN		16,149,319	16,174,371	
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN		192,026,083	192,317,334	

E13.12

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BGAONS-GD-1	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN		10,451,978	10,467,078	
BGAONS-GE-9	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN		1,062,561	1,062,561	
BGAOPII-KM-5	INFINITYASSETHOLDINGSLLC3 TERM LOAN		08/26/2019	INFIN		10,326,117	10,326,117	
BGAOQA-3N-9	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN		6,782,257	6,782,257	
BGAOQA-3P-4	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN		2,637,544	2,637,544	
BGAOQA-3R-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN		11,133,169	11,133,169	
BGAOQT-JL-5	CREWRIGHTCEDEBT TERM LOAN		11/22/2019	SPEC FIN		85,000,000	85,000,000	
BGAOZT-AL-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN		29,928,136	29,928,136	
BRTNVC-FB-8	AIR CARGO LOGISTICS FT WORTH T CORP BND		05/07/2019	DIRECT		262,375	262,375	
BRTQ1S-5L-8	ARTHUR J GALLAGHER & CO CORP BND		01/18/2019	BANK OF AMERICA		13,000,000	13,000,000	
BRTQH8-BG-3	ARTHUR J GALLAGHER & CO CORP BND		01/18/2019	BANC OF AMERICA SECURITIES LLC		2,250,000	2,250,000	
BRTU2P-CT-9	GIES LLC CORP BND 8.000% 11/20/29		05/31/2019	DIRECT		3,429,753	3,500,000	
BRTUY5-W9-0	CTL-AMZN S BERNARDINO A-1 FUND CORP BND		07/03/2019	DIRECT		750,000	750,000	
BRTXEP-LN-3	PETERSHILL I LP CORP BND		09/27/2019	GOLDMAN SACHS & CO.		160,200	160,200	
BRTXNO-8N-3	PHOFFSHOREGPISSEUR CORP BND		09/27/2019	GOLDMAN SACHS & CO.		96,600	96,600	
BRTXNS-AS-3	PHONSHOREGPISSEUR CORP BND		09/27/2019	GOLDMAN SACHS & CO.		126,600	126,600	
BRTXNA-QS-4	PHONSHOREIISSEUR CORP BND		09/27/2019	GOLDMAN SACHS & CO.		216,600	216,600	
BRTY84-9B-2	ARTHUR J GALLAGHER & CO CORP BND		10/29/2019	BANK OF AMERICA		17,000,000	17,000,000	
BRTZ71-FP-1	NSANAPLETRUST CORP BND		11/27/2019	DIRECT		3,250,000	3,250,000	
009088-AB-1	AIR CANADA SECURED CORP BND 144A	A.	12/31/2019	REINSURANCE		4,177,274	3,989,870	7,315
064159-QD-1	BANK OF NOVA SCOTIA SENIOR CORP BND	A.	11/20/2019	DIRECT		910,853	905,000	7,224
136069-8A-2	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	A.	11/20/2019	DIRECT		1,912,986	1,900,000	16,092
136385-AL-5	CANADIAN NATURAL RESOURCES LTD CORP BND	A.	12/31/2019	REINSURANCE		3,669,700	2,820,000	51,896
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD SRUNSEC C	A.	01/23/2019	DIRECT		2,526,046	2,188,000	7,065
56501R-AE-6	MANULIFE FINANCIAL CORP SUB CORP BND	A.	12/31/2019	REINSURANCE		2,469,274	2,380,000	34,097
67077M-AU-2	NUTRIEN LTD SENIOR CORP BND	A.	04/25/2019	Various		13,500,800	13,500,000	3,889
775109-BG-5	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A.	03/21/2019	MORGAN STANLEY & CO. INC		5,012,850	5,000,000	23,889
780082-AD-5	ROYAL BANK OF CANADA SUB CORP BND MTN	A.	12/31/2019	REINSURANCE		17,749,072	16,000,000	318,267
78013X-BD-5	ROYAL BANK OF CANADA SENIOR CORP BND MT	A.	11/20/2019	DIRECT		1,834,711	1,800,000	2,800
86828L-AA-0	SUP PLUS LP AND SUP GEN PART SRUNSEC COR	A.	05/13/2019	DIRECT		1,701,810	1,700,000	17,850
878742-AW-5	TECK RESOURCES LTD SENIOR CORP BND	A.	05/14/2019	DIRECT		5,367,630	5,000,000	106,944
87971M-BK-8	TELUS CORPORATION SENIORCORPBND	A.	05/22/2019	RBC DOMINION SECURITIES INC.		4,803,828	4,850,000	
891160-MJ-9	TORONTO-DOMINION BANK/THE SUB CORP BND	A.	12/31/2019	REINSURANCE		5,250,393	5,020,000	53,582
98417E-AC-4	GLENORE FINANCE CANADA LTD GLENORE FIN	A.	04/08/2019	DIRECT		3,414,090	3,000,000	83,950
98417E-AN-0	GLENORE FINANCE CANADA LTD SENIOR CORP	A.	05/07/2019	DIRECT		2,075,540	2,000,000	59,667
BGAOME-H1-8	CREDIT TERMLOAN 3.000% 12/11/50		01/31/2019	CRE		537,650	739,754	
00086A-AG-9	ABPCI 19-1A ABS 6-1A-CR 144A	D.	11/01/2019	DIRECT		2,936,640	3,000,000	9,729
00772B-AM-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D.	11/20/2019	DIRECT		726,053	692,000	4,613
00772B-AR-2	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D.	06/07/2019	GOLDMAN SACHS & CO.		15,305,250	15,000,000	213,958
00774M-AF-2	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D.	11/20/2019	DIRECT		839,145	800,000	12,467
00774M-AK-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D.	04/16/2019	DIRECT		4,871,191	4,660,000	58,056
007924-AJ-2	AEGON NV SUB CORP BND 5.500% 04/11/48	D.	02/08/2019	DIRECT		2,840,700	3,000,000	56,375
009349-AX-9	ALS 16-1 ABS -1-AR 5.625% 05/15/34	C.	04/22/2019	DIRECT		767,049	767,049	
01609W-AP-7	ALIBABA GROUP HOLDING LTD SENIOR CORP BN	D.	11/20/2019	DIRECT		1,018,854	1,000,000	14,844
033296-AG-9	ANCHV_2015-1A AR ABS 2015-1A	D.	06/27/2019	GREENSLEDGE		38,000,000	38,000,000	
033296-AN-4	ANCHF_2015-1A MEZZANINABS15-1A144A	D.	06/27/2019	DIRECT		4,000,000	4,000,000	
03330H-BG-1	ANCHF 9 ABS CHF 9-D 144A	D.	09/27/2019	DIRECT		1,500,000	1,500,000	
03938L-AP-9	ARCELOMITTAL SENIOR CORP BND	D.	09/09/2019	Various		4,056,643	3,600,000	107,353
04942C-AG-1	ATCLO 2019-14A ABS 9-14A B	D.	05/16/2019	BARCLAYS CAPITAL		10,000,000	10,000,000	
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANK SUB CORP	D.	12/31/2019	REINSURANCE		5,330,835	5,000,000	25,667
054536-AA-5	AXA SA SUBCORPBND 8.600% 12/15/30	D.	12/31/2019	REINSURANCE		2,702,299	1,860,000	6,665
055451-AX-6	BHP BILLITON FINANCE USA LTD SUB CORP BN	D.	12/31/2019	REINSURANCE		5,870,850	5,000,000	67,500
05565Q-BU-1	BP CAPITAL MARKETS PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		1,958,896	1,900,000	3,383
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIORCORPBND	D.	12/31/2019	Various		2,874,910	2,700,000	9,649
05578D-AX-0	BPCE SA SENIOR CORP BND MTN	D.	01/25/2019	BARCLAYS CAPITAL		4,809,550	5,000,000	26,719
05600L-AB-2	BMW FIN N.V. SENIOR CORP BND 144A	D.	08/07/2019	BARCLAYS CAPITAL		6,993,140	7,000,000	
05616J-AL-7	BABSN 15-1A ABS 5-1R-ER 144A	D.	11/12/2019	DIRECT		2,006,875	2,500,000	12,443
056752-AB-4	BAIDU INC SENIOR CORP BND	D.	11/20/2019	DIRECT		503,315	492,000	8,180
05964H-AG-0	BANCO SANTANDER SA SRBN CORP BND	D.	11/20/2019	DIRECT		208,235	200,000	791
06738E-BD-6	BARCLAYS PLC SENIOR CORP BND	D.	03/21/2019	DIRECT		1,025,500	1,000,000	17,816
06738E-BH-7	BARCLAYS PLC SENIOR CORP BND	D.	04/30/2019	BARCLAYS CAPITAL		2,750,000	2,750,000	
09659W-2D-5	BNP PARIBAS SA SRBN CORP BND 144A MTM	D.	04/01/2019	Various		11,249,150	11,500,000	89,859
09659W-2H-6	BNP PARIBAS SA SRBN CORP BND 144A MTM	D.	05/23/2019	BA SECURITIES		9,805,410	9,000,000	179,331

E13.13

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC CORP BND	D.	12/31/2019	REINSURANCE		15,533,204	10,100,000	40,505
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D.	01/16/2019	CITICORP SECURITIES MARKETS		509,280	500,000	3,132
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D.	05/07/2019	J.P. MORGAN SECURITIES INC		6,308,220	6,000,000	116,250
12662C-AG-2	CVPCLDTCVCP_17-2A ABS 17-2-D 144A	D.	11/01/2019	DIRECT		676,988	750,000	1,731
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D.	09/06/2019	Various		20,245,500	20,215,000	
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D.	12/31/2019	REINSURANCE		5,407,405	5,000,000	13,750
21684A-AA-4	COOPERATIVE RABOBANK UA SUB CORP BND	D.	12/31/2019	REINSURANCE		433,568	400,000	1,542
21684A-AC-0	COOPERATIVE RABOBANK UA SUB CORP BND	D.	11/20/2019	DIRECT		1,346,980	1,250,000	15,951
21685W-CJ-4	COOPERATIVE RABOBANK UA CORP BND MTN	D.	12/31/2019	REINSURANCE		5,467,984	4,000,000	21,583
22303Q-AN-0	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D.	12/31/2019	REINSURANCE		5,137,100	5,000,000	7,111
225433-AH-4	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D.	11/20/2019	DIRECT		3,635,969	3,500,000	23,644
26829C-BC-0	EOP_157A ABS 7R-CR 144A	D.	11/01/2019	DIRECT		2,723,280	3,000,000	7,554
28623B-AA-1	AWPT_16-5A ABS 16-5R-ER 144A	D.	12/09/2019	DIRECT		1,811,250	2,000,000	21,645
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIORCORP	D.	12/31/2019	REINSURANCE		3,402,065	2,700,000	37,800
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP BND	D.	05/22/2019	WELLS FARGO SECURITIES		6,225,625	6,250,000	
30256W-AA-5	FDX_1 ABS 2015-1A A 144A	D.	08/30/2019	Tax Free Exchange		499,438	500,000	6,600
35177P-AL-1	ORANGE SA CORP BND 9.000% 03/01/31	D.	12/31/2019	REINSURANCE		28,979,291	18,708,000	556,563
38176K-AL-7	GLOCOLO 42 ABS LO_42-C2 144A	D.	04/12/2019	WELLS FARGO SECURITIES		4,997,962	5,000,000	
40131Y-AA-1	GUARDIA1LTDGUARD_19-1A ABS 9-1A_A1 144A	D.	10/17/2019	CITIGROUP GLOBAL MKT INC		50,000,000	50,000,000	
40131Y-AC-7	GUARDIA1LTDGUARD_19-1A GUARD_19-1A_A2	D.	10/17/2019	CITIGROUP GLOBAL MKT INC		10,250,000	10,250,000	
40171G-AG-8	GUGG_19-1A ABS A-COMB 144A	D.	08/09/2019	DIRECT		10,000,000	10,000,000	
404280-AF-6	HSBC HOLDINGS PLC CORP BND	D.	11/13/2019	J.P. MORGAN SECURITIES INC		8,987,158	6,448,000	243,099
404280-AG-4	HSBC HOLDINGS PLC SENIOR CORP BND	D.	08/29/2019	DIRECT		6,995,490	5,420,000	77,484
404280-AH-2	HSBC HOLDINGS PLC CORP BND	D.	12/31/2019	Various		32,599,121	23,950,000	282,813
404280-AJ-8	HSBC HOLDINGS PLC SUB CORP BND	D.	12/31/2019	Various		8,524,462	6,050,000	129,549
404280-AY-5	HSBC HOLDINGS PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		4,050,986	4,000,000	57,033
404280-BB-4	HSBC HOLDINGS PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		1,104,527	1,042,000	19,642
404280-BJ-7	HSBC HOLDINGS PLC SENIOR CORP BND	D.	08/29/2019	DIRECT		499,996	499,000	7,370
404280-BK-4	HSBC HOLDINGS PLC SENIOR CORP BND	D.	08/29/2019	DIRECT		447,300	420,000	7,826
404280-BM-0	HSBC HOLDINGS PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		3,358,154	3,295,000	49,136
404280-BS-7	HSBC HOLDINGS PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		2,410,571	2,305,000	253
404280-BZ-1	HSBC HOLDINGS PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		361,193	345,000	2,478
423012-AF-0	HEINEKEN NV SENIOR CORP BND 144A	D.	06/24/2019	BK AMER MERRILL LYNCH		8,402,607	8,064,000	115,248
44962L-AG-2	IHS MARKIT LTD SENIOR CORP BND	D.	11/20/2019	DIRECT		2,175,154	2,060,000	25,493
44962L-AH-0	IHS MARKIT LTD SENIOR CORP BND	D.	04/18/2019	Various		4,941,649	4,950,000	2,266
44962L-AJ-6	IHS MARKIT LTD SENIOR CORP BND	D.	05/10/2019	J.P. MORGAN SECURITIES INC		5,148,507	5,150,000	21,888
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	D.	03/19/2019	J.P. MORGAN SECURITIES INC		5,136,507	5,150,000	
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D.	06/28/2019	DIRECT		3,551,579	3,434,000	
50247V-AB-5	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D.	02/27/2019	DIRECT		2,964,030	3,000,000	21,438
50247W-AB-3	LYB INTERNATIONAL FINANCE II B SENIORCOR	D.	01/25/2019	MERRILL LYNCH & CO.		1,647,590	1,750,000	25,010
539439-AM-1	LLOYDS BANKING GROUP PLC SUB CORP BND	D.	06/07/2019	GOLDMAN SACHS & CO.		9,266,940	9,000,000	1,146
539439-AR-0	LLOYDS BANKING GROUP PLC SENIOR CORP BND	D.	08/29/2019	DIRECT		456,120	420,000	8,014
539439-AT-6	LLOYDS BANKING GROUP PLC SENIORCORPBND	D.	08/29/2019	DIRECT		385,000	350,000	575
53944Y-AB-9	LLOYDS BANKING GROUP PLC SUB CORP BND	D.	06/07/2019	GOLDMAN SACHS & CO.		10,804,605	10,500,000	104,431
53944Y-AD-5	LLOYDS TSB GROUP PLC SENIOR CORP BND	D.	08/29/2019	DIRECT		437,892	420,000	2,100
53944Y-AE-3	LLOYDS TSB GROUP PLC SUB CORP BND	D.	08/29/2019	DIRECT		140,546	140,000	845
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SENIOR CORP	D.	03/29/2019	CITICORP SECURITIES MARKETS		3,499,456	3,200,000	85,356
55608J-AH-1	MACQUARIE GROUP LTD SENIOR CORP BND 144A	D.	05/09/2019	DIRECT		4,974,600	5,000,000	73,081
55821T-AG-2	MADISONPARKFUNDINGLTDMDPK ABS K_30-D_14	D.	11/01/2019	DIRECT		396,886	425,000	1,275
606822-AT-1	MIITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D.	11/20/2019	DIRECT		1,862,309	1,800,000	13,302
606822-BL-7	MIITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D.	11/20/2019	DIRECT		807,297	800,000	7,053
606839-AB-4	MIITSUBI SUMITOMO INSURANCE CO L SUBCORPBN	D.	02/27/2019	DIRECT		2,000,000	2,000,000	
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC SENIORCORPBND	D.	07/18/2019	MIZUHO INTERNATIONAL PLC		5,488,400	5,000,000	77,399
60687Y-AW-9	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D.	11/20/2019	DIRECT		1,611,945	1,600,000	15,520
61034L-AA-3	MMML_18-1A ABS MML_6-E 144A	D.	11/12/2019	DIRECT		3,381,053	3,750,000	25,219
62432D-AA-7	MVEW_15-10A ABS W_10-E 144A	D.	12/09/2019	DIRECT		475,313	500,000	5,424
62854A-AN-4	MYLAN NV SENIOR CORP BND	D.	08/29/2019	DIRECT		435,834	420,000	3,410
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP BND	D.	01/30/2019	DIRECT		1,812,660	2,000,000	24,750
63861V-AD-9	NATIONWIDE BUILDING SOCIETY SPBN CORP BN	D.	04/17/2019	Various		675,530	675,000	
63906A-AA-8	NATWEST MARKETS PLC SENIOR CORP BND 144A	D.	04/03/2019	DIRECT		14,484,605	14,500,000	8,780
65252B-AG-8	FSSLF_15-2A ABS F_1-CN 144A	D.	11/01/2019	DIRECT		920,090	1,000,000	2,773
70806T-AL-9	PNTPK_19-1A ABS LO_1-C2 144A	D.	08/23/2019	DIRECT		8,000,000	8,000,000	
775371-AG-2	ROHM AND HAAS HOLDINGS LTD SENIOR CORP B	D.	04/03/2019	Forethought Life Insurance Company		56,898	55,075	2,519

E13.14

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
780097-BE-0	ROYAL BANK OF SCOTLAND PLC THE SENIOR CO	D.	03/28/2019	REINSURANCE		1,068,765	1,075,000	13,892
780097-BJ-9	ROYAL BANK OF SCOTLAND PLC THE SENIOR CO	D.	06/04/2019	BARCLAYS CAPITAL		4,706,095	4,570,000	92,360
80283L-AV-5	SANTANDER UK PLC SENIOR CORP BND	D.	11/20/2019	DIRECT		2,111,055	2,045,000	852
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND	D.	08/29/2019	DIRECT		620,802	420,000	5,504
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	08/29/2019	DIRECT		515,550	420,000	5,513
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SENIORCOR	D.	03/28/2019	REINSURANCE		1,079,700	1,000,000	14,789
86562M-AA-8	SUMITOMO MITSUI FIN GRP INC SUB CORP BND	D.	03/28/2019	REINSURANCE		2,142,853	2,075,000	45,001
86562M-AQ-3	SUMITOMO MITSUI FIN GRP INC SENIOR CORP	D.	11/20/2019	DIRECT		3,040,523	3,000,000	29,464
8672EM-AD-6	SUNCORP METIWAY LTD SENIOR CORP BND 144A	D.	04/03/2019	Forethought Life Insurance Company		2,918,315	2,938,000	29,919
87938W-AM-5	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	04/03/2019	Forethought Life Insurance Company		750,875	734,000	16,330
89152U-AH-5	TOTAL CAPITAL SA SENIOR CORP BND	D.	08/29/2019	DIRECT		395,255	350,000	5,210
89289E-AW-4	TRAL2019-6A ABS -6A DF 144A	D.	09/03/2019	DIRECT		4,900,000	5,000,000	
902674-XN-5	UBS AG LONDON BRANCH SENIORCORPND144A	D.	12/31/2019	REINSURANCE		6,421,394	5,125,000	2,563
91911T-AP-8	VALE OVERSEAS LIMITED SENIOR CORP BND	D.	11/20/2019	DIRECT		1,162,000	1,000,000	17,188
927320-AA-9	VINCI SA SENIOR CORP BND 144A	D.	04/03/2019	DIRECT		5,824,519	5,839,000	
92857W-BH-2	VODAFONE GROUP PLC SENIOR CORP BND	D.	04/18/2019	Various		2,302,333	2,275,000	20,057
92857W-BJ-8	VODAFONE GROUP PLC SENIOR CORP BND	D.	05/20/2019	CREDIT SUISSE ZURICH		10,308,700	10,000,000	197,083
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	D.	04/23/2019	CITICORP SECURITIES MARKETS		3,458,582	3,400,000	71,896
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND	D.	10/10/2019	Various		10,220,054	9,800,000	40,327
961214-DF-7	WESTPAC BANKING CORP SUB CORP BND EMTN	D.	12/31/2019	Various		17,380,811	16,450,000	79,729
961214-DQ-3	WESTPAC BANKING CORP SENIOR CORP BND	D.	11/20/2019	DIRECT		3,033,394	3,000,000	29,375
961214-EG-4	WESTPAC BANKING CORP SUB CORP BND	D.	07/16/2019	J.P. MORGAN SECURITIES INC		1,100,000	1,100,000	
96525V-AB-1	WHITELHORSE LTD WITEH_13-1A ABS -1A-B2L 1	D.	02/13/2019	DIRECT		103,339	105,186	1,726
960236-AQ-6	WOODSIDE FINANCE LTD SRUNSEC CORP BND 14	D.	02/25/2019	DIRECT		748,628	750,000	
98876N-AQ-7	ZAIS_2019-13A ABS 13A_B2	D.	07/29/2019	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	
98876N-AU-8	ZAIS_2019-13A ABS 1_13-D2 144A	D.	07/29/2019	DIRECT		1,000,000	1,000,000	
654404-AP-6	LEGAL & GENERAL GROUP PLC SUB CORP BND	D.	05/15/2019	Various		6,893,250	7,000,000	82,833
BR1NP7-F4-2	AMERICOLD REALTY TRUST CORPND	D.	01/01/2019	Reclass from Schedule DA		1,000,000	1,000,000	1,000,000
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>5,563,874,414</b>	<b>5,464,338,820</b>	<b>31,125,372</b>
026874-DM-6	AMERICAN INTERNATIONAL GROUP 1 JRSUB COR		01/28/2019	DIRECT		4,700,000	5,000,000	95,035
060505-EU-4	BANK OF AMERICA CORP CAPSEC CORP BND		01/10/2019	J.P. MORGAN SECURITIES INC		999,875	950,000	20,615
060505-FL-3	BANK OF AMERICA CORP CORP BND		05/17/2019	DIRECT		1,552,500	1,500,000	16,891
064058-AF-7	BANK OF NEW YORK MELLON CORP CAPSEC CORP		01/11/2019	BANC OF AMERICA SECURITIES LLC		1,999,500	2,150,000	31,765
41161E-AA-6	HARBORWALK FUNDING TRUST SENIOR CORP BND		07/19/2019	DIRECT		3,647,670	3,500,000	19,180
46625H-JQ-4	JPMORGAN CHASE & CO SUB CORP BND		01/09/2019	J.P. MORGAN SECURITIES INC		1,002,250	950,000	28,500
48128B-AD-3	JPMORGAN CHASE & CO SUB CORP BND		05/10/2019	DIRECT		2,838,750	3,000,000	6,167
48128B-AF-8	JPMORGAN CHASE & CO CAPSEC CORP BND		07/24/2019	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000	
55261F-AL-8	M&T BANK CORPORATION CAPSECORPND		07/23/2019	MORGAN STANLEY & CO. INC		4,000,000	4,000,000	
693475-AQ-8	PNC FINC SERV GROUP INC THE CAPSEC CORP		01/16/2019	J.P. MORGAN SECURITIES INC		2,010,750	2,100,000	22,458
744320-AM-4	PRUDENTIAL FINANCIAL INC JRSUB CORP BND		12/31/2019	REINSURANCE		13,540,700	12,596,000	31,490
898320-AD-1	BB&T CORP CAPSEC CORP BND		12/09/2019	Tax Free Exchange		3,000,000	3,000,000	55,200
949746-RN-3	WELLS FARGO & COMPANY CAPSEC CORP BND		01/16/2019	J.P. MORGAN SECURITIES INC		981,825	950,000	5,116
404280-BL-2	HSBC HOLDINGS PLC CAPSEC CORP BND	D.	02/27/2019	DIRECT		2,932,500	3,000,000	51,500
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA SUB CORP	D.	04/04/2019	DIRECT		1,768,800	1,750,000	625
<b>4899999. Subtotal - Bonds - Hybrid Securities</b>						<b>47,475,120</b>	<b>46,946,000</b>	<b>384,542</b>
38141G-CU-6	GOLDMAN SACHS GROUP INC/THE CORP BND		12/31/2019	REINSURANCE		4,060,902	3,000,000	69,417
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE CORP BND		12/31/2019	REINSURANCE		9,721,125	6,998,000	118,091
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE CORP BND		12/31/2019	REINSURANCE		6,991,790	5,000,000	130,208
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		04/03/2019	DIRECT		10,091,827	10,000,000	45,313
<b>5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates</b>						<b>30,865,644</b>	<b>24,998,000</b>	<b>363,029</b>
6GA00V-SJ-5	ALTUSGSOTERMLOANCLASSA TERM LOAN		11/22/2019	SPEC FIN		16,434,263	16,434,263	
<b>8299999. Subtotal - Bonds - Unaffiliated Bank Loans</b>						<b>16,434,263</b>	<b>16,434,263</b>	
<b>8399997. Total - Bonds - Part 3</b>						<b>6,003,783,867</b>	<b>5,902,464,615</b>	<b>34,004,055</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>2,334,479,024</b>	<b>2,089,160,592</b>	<b>10,452,752</b>
<b>8399999. Total - Bonds</b>						<b>8,338,262,891</b>	<b>7,991,625,207</b>	<b>44,456,807</b>
018825-80-2	ALLIANZGI CONVERTIBLE & INCOME PFD STK		05/17/2019	DIRECT	100,000.000	2,475,000	0.00	
19075Q-86-2	COBANK ACB		02/21/2019	DIRECT	4,300,000	444,264	0.00	
74460W-57-8	PUBLIC STORAGE		12/11/2019	WELLS FARGO SECURITIES	20,000,000	500,000	0.00	
74460W-59-4	PUBLIC STORAGE		11/05/2019	BANC OF AMERICA SECURITIES LLC	20,000,000	500,000	0.00	
74460W-62-8	PUBLIC STORAGE		09/06/2019	Various	118,000,000	2,949,960	0.00	
665859-85-6	NORTHERN TRUST CORPORATION PFD STK		10/29/2019	MORGAN STANLEY & CO. INC	130,000,000	3,250,000	0.00	

E13.15

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BRTVF2-X0-4	EVERCORE INC PRIVATE FUND		01/01/2019	J.P. MORGAN SECURITIES INC	1,000,000.000	1,000,000	0.00	
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>								
390320-50-5	GREAT ELM CAPITAL CORP		11/12/2019	DIRECT	80,000.000	2,013,600	0.00	
505750-50-8	LADENBURG THALMANN FINC SERV PFD STOCK		05/23/2019	DIRECT	60,000.000	1,488,000	0.00	
<b>8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>								
<b>8999997. Total - Preferred Stocks - Part 3</b>						3,501,600	XXX	
<b>8999998. Total - Preferred Stocks - Part 5</b>						14,620,824	XXX	
<b>8999999. Total - Preferred Stocks</b>						4,768,480	XXX	6,599
<b>9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other</b>						19,389,304	XXX	6,599
000000-00-0	ACCORDIA LIFE & ANNUITY COMPANY		12/17/2019	Capital Contribution		100,000,000		
000000-00-0	FORETHOUGHT LIFE INSURANCE COMPANY		05/31/2019	Capital Contribution		365,000,000		
<b>9799997. Total - Common Stocks - Part 3</b>						465,000,000	XXX	
<b>9799998. Total - Common Stocks - Part 5</b>						465,000,000	XXX	
<b>9799999. Total - Common Stocks</b>						10,956,375	XXX	
<b>9899999. Total - Preferred and Common Stocks</b>						475,956,375	XXX	
<b>9999999 - Totals</b>						495,345,679	XXX	6,599
						8,833,608,570	XXX	44,463,406

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
36202E-S3-4	GNMA2 POOL # 004138 5.500% 05/20/38		12/01/2019	Paydown		1,918	1,918	2,044	2,043		(125)		(125)		1,918				.96	05/20/2038
36202F-LP-9	GNMA2 POOL # 004834 4.500% 10/20/40		12/01/2019	Paydown		13,773	13,773	14,495	14,488		(715)		(715)		13,773				.352	10/20/2040
36223E-7F-5	GNMA GNMA30YR 10.000% 08/15/21		12/01/2019	Paydown		1,087	1,087	1,106	1,103		(16)		(16)		1,087				.60	08/15/2021
38379K-OF-8	GNMA GNMA 15-070 1.028% 12/16/49		12/01/2019	Paydown				9,091	8,755		(8,755)		(8,755)						.987	12/16/2049
38380A-LP-0	GNMA SENIOR AGENCY CMO16-116		01/09/2019	DIRECT		2,286,770	2,567,376	2,307,777	2,311,554		455		455		2,312,010		(25,240)	(25,240)	9,628	09/20/2046
831641-EZ-4	SBIC 13-10B AGENCY ABS 13-10B		09/10/2019	Paydown		53,712	53,712	56,926	58,536		(4,824)		(4,824)		53,712				1,205	09/10/2023
912803-BJ-1	UNITED STATES TREASURY PRINCIPAL STRIP		07/16/2019	Various		20,735,280	24,000,000	18,094,908	20,154,108		238,942		238,942		20,339,050		342,230	342,230		11/15/2026
912803-CH-4	UNITED STATES TREASURY PRINCIPAL STRIP		07/16/2019	CITICORP SECURITIES		45,928,017	57,900,000	45,842,978	47,743,075		442,915		442,915		48,185,989		(2,257,972)	(2,257,972)		05/15/2030
912803-EZ-2	UNITED STATES TREASURY SENIOR GOVT BND		06/03/2019	Various		25,506,028	53,600,000	22,208,624	22,423,777		287,326		287,326		22,711,103		2,794,925	2,794,925		08/15/2047
912803-FB-4	UNITED STATES TREASURY SENIOR GOVT BND		06/03/2019	CITICORP SECURITIES		23,465,760	49,600,000	20,252,672	20,448,747		266,140		266,140		20,714,887		2,750,874	2,750,874		02/15/2048
912803-FE-8	UNITED STATES TREASURY GOVT BND		06/03/2019	Various		32,932,461	73,500,000	30,097,515	30,107,593		342,356		342,356		30,449,948		2,482,513	2,482,513		08/15/2048
<b>0599999</b>	<b>Subtotal - Bonds - U.S. Governments</b>					<b>150,924,806</b>	<b>261,237,866</b>	<b>138,888,136</b>	<b>143,273,779</b>		<b>1,563,699</b>		<b>1,563,699</b>		<b>144,837,477</b>		<b>6,087,330</b>	<b>6,087,330</b>	<b>12,328</b>	<b>XXX</b>
00830Y-AB-7	AFRICA FINANCE CORP SENIOR CORP BND144A	D	04/26/2019	JEFFRIES & CO. INC.		199,000	200,000	193,000	193,498		362		362		193,860		5,140	5,140	4,241	04/13/2024
219868-BN-5	CORP ANDINA DE FOMENTO CORP BND	D	06/04/2019	Maturity		2,750,000	2,750,000	3,478,750	2,800,162		(50,162)		(50,162)		2,750,000				111,719	06/04/2019
656531-AJ-9	NORSK HYDRO A S 7.150% 01/15/29	D	01/31/2019	DIRECT		3,396,953	2,638,000	3,358,266	3,326,179		(5,140)		(5,140)		3,321,039		75,914	75,914	104,263	01/15/2029
87973P-AB-0	TEMASEK FINANCIAL I LTD TEMA SEK FINANCIAL	D	01/04/2019	WELLS FARGO SECURITIES		2,625,046	2,116,000	2,668,441	2,658,381		(341)		(341)		2,658,040		(32,994)	(32,994)	14,217	11/23/2039
<b>1099999</b>	<b>Subtotal - Bonds - All Other Governments</b>					<b>8,970,999</b>	<b>7,704,000</b>	<b>9,698,457</b>	<b>8,978,220</b>		<b>(55,281)</b>		<b>(55,281)</b>		<b>8,922,939</b>		<b>48,060</b>	<b>48,060</b>	<b>234,440</b>	<b>XXX</b>
13063B-JC-7	CALIFORNIA STATE OF MUNI BND GO		03/22/2019	DIRECT		3,828,913	2,485,000	3,759,904	3,739,369		(8,477)		(8,477)		3,730,892		98,021	98,021	76,069	11/01/2040
452151-LE-1	ILLINOIS STATE OF MUNI TAX BND GO		06/03/2019	Redemption		100,000	100,000	61,704	60,077		(191)		(191)		59,886		(1,977)	(1,977)	1,433	06/01/2023
<b>1799999</b>	<b>Subtotal - Bonds - U.S. States, Territories and Possessions</b>					<b>3,886,822</b>	<b>2,542,909</b>	<b>3,821,608</b>	<b>3,799,446</b>		<b>(8,668)</b>		<b>(8,668)</b>		<b>3,790,778</b>		<b>96,044</b>	<b>96,044</b>	<b>77,502</b>	<b>XXX</b>
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON MET GOVT N		03/12/2019	DIRECT		4,052,734	3,375,000	4,046,895	4,029,417		(5,306)		(5,306)		4,024,111		28,623	28,623	129,438	07/01/2034
64966H-YV-6	NEW YORK N Y MUNI TAX BND GO		09/17/2019	DIRECT		1,141,544	845,000	1,056,765	1,053,245		(4,438)		(4,438)		1,048,807		92,737	92,737	39,519	06/01/2040
<b>2499999</b>	<b>Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>					<b>5,194,278</b>	<b>4,220,000</b>	<b>5,103,660</b>	<b>5,082,662</b>		<b>(9,744)</b>		<b>(9,744)</b>		<b>5,072,918</b>		<b>121,360</b>	<b>121,360</b>	<b>168,957</b>	<b>XXX</b>
00192R-AJ-7	ARES CLO LTD ARES 15-35RA ABS2015-35RA		10/24/2019	MORGAN STANLEY & CO.		7,011,900	7,350,000	7,350,000	7,368,518		(27,356)		(27,356)		7,341,162		(329,262)	(329,262)	341,229	07/15/2030
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH MUNI TAX BND		09/15/2019	Call	100.0000	1,165,000	1,165,000	1,154,131	1,154,944		956		956		1,155,899		9,101	9,101	36,849	09/15/2025
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC		12/01/2019	100.0000		10,696	10,696	12,728	12,703		(17)		(17)		12,685		(1,989)	(1,989)	338	12/01/2051
13017H-AE-6	CALIFORNIA EARTHQUAKE AUTH REV MUNI TAX B		07/01/2019	Maturity		210,000	210,000	213,053	210,362		(362)		(362)		210,000				5,891	07/01/2019
130911-XH-8	CALIFORNIA STATEWIDE CMINTY DE CALIFORNI		06/01/2019	Call	100.0000	1,860,000	1,860,000	1,938,455	1,931,690		(4,801)		(4,801)		1,926,889		(66,889)	(66,889)	54,833	06/01/2024
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES MUNI TAX B		04/29/2019	WELLS FARGO SECURITIES		2,822,554	2,165,000	2,828,551	2,818,630		(5,734)		(5,734)		2,812,895		9,659	9,659	61,820	12/01/2040
190760-HT-8	COBB-MARIETTA GA COLISEUM & EX MUNI TAX B		01/08/2019	DIRECT		2,818,283	2,750,000	2,871,880	2,869,835		(183)		(183)		2,869,652		(51,369)	(51,369)	66,688	01/01/2047
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG R MUNI TAX B		04/10/2019	DIRECT		1,237,714	1,085,000	1,206,563	1,202,203		(2,147)		(2,147)		1,200,056		37,658	37,658	26,489	11/01/2030
235241-LT-1	DALLAS AREA RAPID TRANSIT DALLAS TX AREA		06/01/2019	Call	100.0000	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				312,450	12/01/2034
249170-BT-9	DENVER COLO CITY & CNTY MUNI BNDREV		01/08/2019	DIRECT		1,223,310	2,450,000	1,185,090	1,200,015		1,896		1,896		1,201,911		21,398	21,398		08/01/2036
249170-BW-2	DENVER COLO CITY & CNTY MUNI BNDREV		01/08/2019	DIRECT		258,660	600,000	248,418	251,963		413		413		252,376		6,284	6,284		08/01/2039
254776-EU-5	DISTRICT OF COLUMBIA DISTRICT COLUMBIA INC		07/29/2019	DIRECT		422,927	335,000	401,625	400,053		(1,647)		(1,647)		398,406		24,521	24,521	12,466	12/01/2035
28622V-AE-0	ELECL0_178 3.440% 10/25/30		08/12/2019	MORGAN STANLEY & CO.		4,843,750	5,000,000	5,001,500	5,017,021		(13,012)		(13,012)		5,004,009		(160,259)	(160,259)	166,422	10/25/2030
30286X-AN-9	FREIF 15-K43 SENIOR CIMS 15-K43 B 144A		01/29/2019	MORGAN STANLEY PASSPO		640,004	656,257	646,100	646,751		119		119		646,871		(6,866)	(6,866)	4,016	02/25/2048
30288B-AE-5	FREIFMORTGAGE TRUST FREIF 15- FREIF 15-K72		01/08/2019	MORGAN STANLEY PASSPO		286,258	286,829	281,827	282,371		25		25		282,395		3,862	3,862	1,116	11/25/2047
3128MC-ET-8	FHLBC FGOLD15VRGIANT 5.000% 04/01/24		12/01/2019	Paydown		13,142	13,142	13,730	13,686		(544)		(544)		13,142				353	04/01/2024
31298F-2A-9	FHLBC FGOLD30YR 7.000% 01/01/31		12/01/2019	Paydown		60	60	62	62		(2)		(2)		60				2	01/01/2031
31298F-JL-7	FHLBC FGOLD30YR 7.000% 01/01/31		12/01/2019	Paydown		63	63	64	64		(1)		(1)		63				2	01/01/2031
3130AE-NQ-9	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		01/29/2019	Various		1,250,015	1,250,000	1,249,625	1,249,635		2		2		1,249,637		378	378	26,486	07/25/2031
3130AE-R8-5	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		01/29/2019	DEUTSCHE BANK AG		250,338	250,000	250,000	250,000						250,000		338	338	4,811	08/17/2038
3130AE-V3-1	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		01/28/2019	DIRECT		1,233,875	1,250,000	1,250,000	1,250,000						1,250,000		(16,125)	(16,125)	20,450	09/10/2038
3130AE-W3-0	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		01/29/2019	DIRECT		5,687,214	5,750,000	5,744,875	5,744,925		15		15		5,744,940		(57,727)	(57,727)	90,868	09/13/2038
3130AE-YW-4	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		01/29/2019	DEUTSCHE BANK AG		1,500,450	1,500,000	1,500,000	1,500,000						1,500,000		450	450	21,248	09/28/2035
3133EJ-TA-7	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY		01/29/2019	DEUTSCHE BANK AG		500,150	500,000	499,500	499,512		2		2		499,514		636	636	1,902	06/27/2033
3133EJ-VS-5	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY		01/29/2019	DIRECT		500,287	500,000	500,000	500,000						500,000		287	287	10,350	08/02/2038
3133TB-MY-3	FHLIC AGENCY CMO T-8 AB		12/01/2019	Paydown		117,644	117,644	131,737	126,524		(8,879)		(8,879)		117,644				4,47	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
313401-U2-5	FEDERAL HOME LOAN MORTGAGE COR FHLIC30YR		10/01/2019	Paydown		1,043	1,043	1,058	1,050		(7)		(7)		1,043				44	01/01/2020
313637-WC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		01/09/2019	DIRECT		508,809	500,000	518,125	518,017		(35)		(35)		517,982		(9,173)	(9,173)	2,728	09/01/2048
31364Y-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM		12/01/2019	Paydown		18,042,249	18,042,249	17,954,196	17,954,739		87,510		87,510		18,042,249				468,544	11/25/2057
3136B1-6A-7	FNMA 18-14 SENIOR AGENCY CMO18-37J		01/09/2019	DIRECT		3,032,560	3,070,704	3,063,103	3,063,180		10		10		3,063,190		(30,630)	(30,630)	15,354	06/25/2048
3136B2-YL-0	FANNIEMAE FNMA 18-64 SENIOR AGENCY CMO18-54		01/09/2019	DIRECT		2,134,609	2,283,004	2,157,471	2,158,857		180		180		2,159,037		(24,428)	(24,428)	9,988	08/25/2048
3136B3-DT-4	FNMA 3.500% 10/25/48		01/09/2019	DIRECT		2,146,948	2,274,158	2,162,056	2,199,305		4,967		4,967		2,204,272		(57,324)	(57,324)	9,937	10/25/2048
3136B3-DT-4	FNMA 3.500% 10/25/48		01/01/2019	Paydown				(4,196)	(4,268)		4,268		4,268							10/25/2048
3137BG-K3-2	FHLIC FHMS K043 0.537% 12/25/24		12/01/2019	Paydown				2,698	2,238		(2,238)		(2,238)						291	12/25/2024
				CANTOR FITZGERALD																
3137BG-K4-0	FHLIC FHMS K043 1.635% 02/25/43		03/18/2019	SECURITIES		255,226		291,280	284,163		(1,318)		(1,318)		282,845		(27,619)	(27,619)	15,987	02/25/2043
3137BN-6H-2	FHLIC CMBS K053 X1 0.888% 12/25/25		01/29/2019	MORGAN STANLEY PASSPO		206,907		228,921	209,386		(1,945)		(1,945)		207,441		(534)	(534)	5,901	12/25/2025
3137BN-6H-2	FHLIC CMBS K053 X1 0.888% 12/25/25		01/01/2019	Paydown				122	111		(111)		(111)						2	12/25/2025
				CANTOR FITZGERALD																
3137BP-VP-1	FHLIC CMBS FHMS K1502 0.956% 01/25/31		03/18/2019	SECURITIES		248,278		261,581	239,445		(9,086)		(9,086)		230,359		17,919	17,919	9,216	01/25/2031
3137BP-VP-1	FHLIC CMBS FHMS K1502 0.956% 01/25/31		03/01/2019	Paydown				585	536		(536)		(536)						11	01/25/2031
3137FG-5H-4	FHLIC SENIOR AGENCY CMO47-96		01/09/2019	DIRECT		610,015	614,141	614,141	614,140		(1)		(1)		614,139		(4,125)	(4,125)	3,071	05/15/2048
31383M-QB-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		12/01/2019	Paydown		3,269	3,269	3,500	3,491		(222)		(222)		3,269				134	12/01/2028
3138EO-Q9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		12/01/2019	Paydown		1,466	1,466	1,469	1,469		(3)		(3)		1,466				31	12/01/2041
3138LN-YB-1	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		01/09/2019	DIRECT		3,014,297	3,000,000	2,993,438	2,993,431		(23)		(23)		2,993,408		20,889	20,889	14,873	07/01/2033
3138LP-A9-7	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		01/09/2019	DIRECT		1,022,383	1,000,000	1,020,313	1,020,130		(45)		(45)		1,020,085		2,298	2,298	5,418	08/01/2048
3140HR-H5-5	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		01/09/2019	DIRECT		599,514	597,995	598,182	598,163		(10)		(10)		598,154		1,360	1,360	3,011	10/01/2036
3140HR-H5-5	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		01/01/2019	Paydown		643	643	644	644						643				2	10/01/2036
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		12/01/2019	Paydown		474	474	488	487		(13)		(13)		474				10	03/01/2025
31418T-XF-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		12/01/2019	Paydown		1,006	1,006	1,044	1,041		(35)		(35)		1,006				25	05/01/2025
31418U-ZM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		12/01/2019	Paydown		10,289	10,289	10,691	10,665		(376)		(376)		10,289				258	06/01/2025
31419A-HL-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		12/01/2019	Paydown		8,985	8,985	9,336	9,314		(329)		(329)		8,985				211	08/01/2025
35563C-AA-6	FEDERAL HOME LOAN MORTGAGE COR FHMHR 15-		12/25/2019	Paydown		22,849	22,849	24,296	24,259		(1,411)		(1,411)		22,849				538	11/25/2055
35563P-GK-9	SEASONED CREDIT RISK TRANSFER WHOLE CMO18-3		01/09/2019	DIRECT		727,827	814,102	735,372	730,133		412		412		730,545		(2,718)	(2,718)	1,187	08/27/2057
35563P-GK-9	SEASONED CREDIT RISK TRANSFER WHOLE CMO18-3		01/01/2019	Paydown			(2,368)	(2,139)	(2,123)		2,123		2,123							08/27/2057
358266-CB-8	FRESNO CNTY CALIF FRESNO CNTY CAPENSIOBND		01/08/2019	MORGAN STANLEY PASSPO		4,286,090	5,350,000	4,156,576	4,256,376		4,330		4,330		4,280,706		5,384	5,384		08/15/2024
358266-CJ-1	FRESNO CNTY CALIF FRESNO CNTY CALIF PENSION		03/07/2019	DIRECT		3,407,586	5,925,000	3,150,204	3,239,348		30,272		30,272		3,269,620		137,966	137,966		08/15/2031
407288-WT-2	HAMILTON CNTY OHIO MUNI TAX BND REV		12/01/2019	Call	100.0000	4,500,000	4,500,000	4,891,095	4,671,660		(171,660)		(171,660)		4,500,000				292,500	12/01/2034
452001-5Y-2	ILLINOIS EDL FACS AUTH ILLINOIS EDL FACS AU		07/01/2019	Call	100.0000	3,255,000	3,255,000	3,407,822	3,380,412		(24,107)		(24,107)		3,356,305		(101,305)	(101,305)	182,280	07/01/2028
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE ILLINOIS ST F		07/01/2019	Call	100.0000	515,000	515,000	577,531	575,923		(1,441)		(1,441)		574,482		(59,482)	(59,482)	32,373	07/01/2033
452252-FJ-3	ILLINOIS ST TOLL HIWY AUTH		01/10/2019	Call	100.0000	1,125,000	1,125,000	1,238,760	1,125,767		(600)		(600)		1,125,167		(167)	(167)	30,938	01/01/2024
				Redemption																
487312-AA-8	KEENAN FORT DETRICK ENERGY LLO MUNI REV		11/15/2019	121.6030		1,635,058	1,344,587	1,498,220	1,494,139		(6,428)		(6,428)		1,487,712		147,346	147,346	35,253	05/15/2033
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS MUNI TAX BN		01/08/2019	DIRECT		330,148	405,000	341,780	342,342		37		37		342,379		(12,231)	(12,231)	4,166	09/15/2051
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		04/01/2019	Various		85,000	85,000	93,693	93,450		(569)		(569)		92,881		(7,881)	(7,881)	2,828	04/01/2057
				Redemption																
64908P-AA-1	NEW VALLEY GENERATION III SENIOR AGENCY		01/15/2019	100.0000		441,135	441,135	478,901	455,172		(508)		(508)		454,664		(13,529)	(13,529)	11,317	01/15/2021
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNI TAX BND R		08/01/2019	Call	100.0000	45,000	45,000	47,161	45,863		(65)		(65)		45,798		(798)	(798)	1,400	01/01/2030
65830T-AH-8	NORTH CAROLINA TPK AUTH NORTH CAROLINA TPK		01/01/2019	Various		8,640,000	8,640,000	8,634,045	8,634,900						8,634,900		5,100	5,100	289,440	01/01/2039
65830T-AJ-4	NORTH CAROLINA TPK AUTH NORTH CAROLINA TPK		01/01/2019	Various		6,360,000	6,360,000	6,355,617	6,356,223						6,356,223		3,777	3,777	213,060	01/01/2039
702274-AW-1	PASADENA CALIF PUB FING AUTH PASADENA CAL		04/10/2019	DIRECT		557,213	390,000	555,594	553,381		(1,081)		(1,081)		552,300		4,912	4,912	17,114	03/01/2043
718846-AM-0	PHOENIX ARIZ CIVIC IMPRT CORP MUNI TAX BND		12/05/2019	Call	111.2200	19,886,142	17,880,000	19,579,315	19,357,302		(365,085)		(365,085)		18,992,217		(1,112,217)	(1,112,217)	3,581,261	07/01/2024
73209M-AN-7	POMONA CA REDEV AGY SUCCESSOR MUNI TAX BND		01/08/2019	DIRECT		498,860	500,000	500,000	500,000						500,000		(1,140)	(1,140)	5,457	02/01/2031
73358W-CX-0	PORT AUTH NY & NJ MUNI BND REV		09/17/2019	Various		1,282,775	955,000	1,183,675	1,179,189		(5,613)		(5,613)		1,173,576		109,199	109,199	47,637	11/01/2040
73474T-AP-5	PORT OF MORROW OR PORT OF MORROW OR		06/27/2019	DIRECT		1,989,599	2,035,000	1,789,335	1,794,876		4,777		4,777		1,899,653		189,947	189,947	50,655	09/01/2036
752123-JH-3	RANCHO CUCUMONGA CALIF REDEV RANCHO CUCAM		09/01/2019	Call	100.0000	280,000	280,000	305,883	305,085		(925)		(925)		304,161		(24,161)	(24,161)	17,534	09/01/2031
759136-QP-2	REGIONAL TRANSN DIST COLO REGIONAL TRANS		02/14/2019	DIRECT		6,340,409	4,845,000	6,267,444	6,253,483		(3,236)		(3,236)		6,250,247		90,163	90,163	84,943	11/01/2050
76904R-BW-6	RIVERSIDE CALIF REDEV AGY MUNI TAX BND REV		05/24/2019	DIRECT		1,016,920	1,000,000	986,630	986,703		176		176		986,879		30,041	30,041	27,333	09/01/2037
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT SAN FRANC		05/30/2019	DIRECT		2,982,094	2,305,000	2,867,397	2,858,614		(6,682)		(6,682)		2,851,932		130,162	130,162	82,596	11/01/2040
				J.P. MORGAN SECURITIES INC																



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BL UNIVERSIT		04/29/2019	BANC OF AMERICA		925,290	765,000	911,329	908,957		(1,313)		(1,313)		907,643		17,647	17,647	20,730	11/01/2040
91802R-AU-3	UTILITY DEBT SECURITIZATION MUNITAX BND		12/15/2019	SECURITIES LLC		575,000	575,000	592,635	583,602		(1,889)		(1,889)		581,714		(6,714)	(6,714)	12,106	06/15/2022
BGA0JD-TJ-2	SUNRUN ZEUS PORTFOLIO 2017 CLA ABS		02/20/2019	SPEC FIN		878,787	878,787	878,787	878,787						878,787				4,013	06/25/2019
BGA0JD-TJ-2	SUNRUN ZEUS PORTFOLIO 2017 CLA ABS		02/28/2019	Tax Free Exchange		23,727,274	23,727,274	23,727,274	23,727,274						23,727,274				227,496	06/25/2019
BGA0JD-TK-9	SUNRUN ZEUS PORTFOLIO 2017 CLA ABS		02/20/2019	SPEC FIN		121,213	121,213	121,213	121,213						121,213				757	06/25/2019
BGA0JD-TK-9	SUNRUN ZEUS PORTFOLIO 2017 CLA ABS		02/28/2019	Tax Free Exchange		3,090,908	3,090,908	3,090,908	3,090,908						3,090,908				40,580	06/25/2019
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>178,184,216</b>	<b>177,538,191</b>	<b>178,255,231</b>	<b>177,803,668</b>		<b>(531,096)</b>		<b>(531,096)</b>		<b>177,272,571</b>		<b>(1,094,499)</b>	<b>(1,094,499)</b>	<b>7,179,395</b>	<b>XXX</b>
00A0GB-BL-2	WALGREENS CTL CORP BND		12/01/2019	Redemption		476,756	476,756	523,623	520,487		(1,917)		(1,917)		518,570		(41,813)	(41,813)	17,120	08/01/2027
000366-AA-2	APOLLO AVIATION SECURITIZATION ABS17-1A1		02/04/2019	DIRECT		213,164	214,285	214,009	214,034		4		4		214,038		(874)	(874)	1,299	05/16/2042
000366-AA-2	APOLLO AVIATION SECURITIZATION ABS17-1A1		01/16/2019	Paydown		1,718	1,718	1,716	1,716		2		2		1,718				6	05/16/2042
00037U-AA-8	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3		12/16/2019	Paydown		196,496	196,502	196,502	196,501		(5)		(5)		196,496				4,876	12/15/2038
00037U-AC-4	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3		12/16/2019	Paydown		43,877	43,837	43,837	43,828		49		49		43,877				1,583	12/15/2038
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP BND		12/12/2019	BARCLAYS CAPITAL		417,253	311,000	394,331	391,924		(4,122)		(4,122)		387,802		29,452	29,452	27,633	02/15/2033
001406-AA-5	DCAL AVIATION FINANCE LTD DCAL ABS15-1A1		02/04/2019	DIRECT		446,991	447,061	448,179	447,999		(15)		(15)		447,984		(993)	(993)	2,930	02/15/2040
001406-AA-5	DCAL AVIATION FINANCE LTD DCAL ABS15-1A1		01/15/2019	Paydown		3,724	3,724	3,734	3,732		(8)		(8)		3,724				13	02/15/2040
00190V-HF-1	ASG_11-1 ASG_11-1 4.180% 11/28/35		12/01/2019	Paydown		1,472,491	1,551,419	1,099,764	1,113,716		358,774		358,774		1,472,491				26,656	11/28/2035
00192R-AG-3	ARES_15-35RA ABS2015-35RA		08/19/2019	MORGAN STANLEY & CO.		10,814,100	11,000,000	11,000,000	11,027,743		(28,171)		(28,171)		10,999,572		(185,472)	(185,472)	399,675	07/15/2030
00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 12/31/56		12/27/2019	REINSURANCE		130,039,563	119,509,685	157,299,343	149,933,311		7,366,031		7,366,031		157,299,343		(27,259,780)	(27,259,780)	1,299	12/31/2056
00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 12/31/56		10/03/2019	Paydown		17,048,244	17,048,244	21,762,319	21,388,222		(4,339,978)		(4,339,978)		17,048,244				316,005	12/31/2056
00287Y-AR-0	ABBYIE INC SENIOR CORP BND		09/12/2019	JEFFRIES & CO. INC.		8,933,447	8,371,000	8,254,434	8,257,311		3,363		3,363		8,260,673		672,774	672,774	316,005	05/14/2035
00287Y-AS-8	ABBYIE INC SENIOR CORP BND		06/21/2019	BA SECURITIES		5,945,694	5,825,000	5,833,884	5,833,316		(83)		(83)		5,833,233		112,461	112,461	168,067	05/14/2045
00817Y-AF-5	AETNA INC CORP BND 6.625% 06/15/36		02/04/2019	WELLS FARGO SECURITIES		6,205,976	5,218,000	6,545,250	6,517,145		(4,810)		(4,810)		6,512,335		(306,359)	(306,359)	48,973	06/15/2036
00817Y-AG-3	AETNA INC CORP BND 6.750% 12/15/37		02/04/2019	WELLS FARGO SECURITIES		479,790	396,000	507,505	505,411		(359)		(359)		505,052		(25,263)	(25,263)	3,787	12/15/2037
00868P-AA-3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND		12/19/2019	Redemption		339,921	339,921	379,862	376,985		(5,066)		(5,066)		371,919		(31,998)	(31,998)	29,301	01/02/2025
015271-AC-3	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		08/16/2019	Call	106.0050	4,240,200	4,000,000	4,192,600	4,097,686		(19,590)		(19,590)		4,078,095		(78,095)	(78,095)	401,200	04/01/2022
02146Y-AA-4	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 06-0		12/20/2019	Paydown		1,803,773	1,994,613	1,397,176	1,359,744		444,028		444,028		1,803,773				25,085	07/20/2046
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		12/01/2019	Paydown		8,593	9,457	6,923	7,080		1,513		1,513		8,593				305	08/25/2036
02148F-AE-5	CWALT 2007-4CB 1 CWALT_07-4CB		12/01/2019	Paydown		284,530	317,382	263,807	248,401		36,129		36,129		284,530				9,655	04/25/2037
02148F-AJ-3	CWALT 2006-40T1 CWALT_06-40T		12/25/2019	Paydown		222,217	226,829	133,121	149,538		72,678		72,678		222,217				3,040	01/25/2037
02150D-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		12/26/2019	Paydown		1,110,167	1,110,167	494,024	676,256		433,911		433,911		1,110,167				16,431	05/25/2047
02150P-AA-6	CWALT 2007-0A6 A RMBS CWALT_07_0A6 A1A		12/28/2019	Paydown		461,326	461,326	254,739	297,790		163,536		163,536		461,326				5,780	06/25/2037
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		12/01/2019	Paydown		86,554	92,847	62,200	61,354		25,200		25,200		86,554				2,937	08/25/2037
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND		12/05/2019	BA SECURITIES		1,128,210	1,000,000	1,327,180	1,308,928		(7,364)		(7,364)		1,301,564		(173,354)	(173,354)	73,010	01/31/2044
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP BND		10/10/2019	J.P. MORGAN SECURITIES		892,240	1,000,000	1,014,080	1,013,502		(228)		(228)		1,013,274		(121,034)	(121,034)	41,872	09/16/2046
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A		10/11/2019	RBC DOMINION SECURITIES		1,769,130	1,500,000	1,621,255	1,619,936		(1,988)		(1,988)		1,617,948		151,182	151,182	69,863	08/22/2047
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH SENIOR CO		10/01/2019	Redemption		13,572	13,572	13,799	13,746		(10)		(10)		13,736		(163)	(163)	376	10/01/2026
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP SENIOR CO		09/13/2019	MILLENNIUM ADVISORS,		2,842,344	2,700,000	2,760,372	2,753,060		(4,085)		(4,085)		2,748,976		93,368	93,368	77,468	05/03/2027
02665W-AH-4	AMERICAN HONDA FINANCE CORPORA CORP BND		08/15/2019	Various		10,000,000	10,000,000	9,944,010	9,970,999		29,001		29,001		10,000,000				225,000	08/15/2019
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		12/26/2019	Paydown		1,469,185	1,476,092	1,100,690	1,113,006		356,179		356,179		1,469,185				22,982	03/25/2047
032511-AY-3	ANADARKO PETROLEUM CORPORATION CORP BND		09/18/2019	Tax Free Exchange		7,594,181	6,680,000	7,796,442	7,617,703		(23,522)		(23,522)		7,594,181				441,131	09/15/2036
032511-BB-2	ANADARKO PETROLEUM CORPORATION SENIOR CO		09/18/2019	Tax Free Exchange		447,855	1,000,000	421,320	433,052		14,803		14,803		447,855				414	10/10/2036
03522A-AD-2	ANHEUSER-BUSCH COMPANIES SENIOR CORP BND		02/11/2019	Call	96.9930	4,849,650	5,000,000	4,714,990	4,719,615		3,837		3,837		4,723,453		276,547	276,547	(54,031)	02/01/2026
03522A-AF-7	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		02/12/2019	DIRECT		654,659	676,000	637,467	637,585		98		98		637,683		16,976	16,976	17,758	02/01/2046
03522A-AF-7	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		05/15/2019	Tax Free Exchange		14,153,435	15,000,000	14,144,970	14,147,597		5,838		5,838		14,153,435				579,833	02/01/2046
037411-AM-7	APACHE CORPORATION SENIOR CORP BND		02/21/2019	DIRECT		1,782,447	1,529,000	1,972,156	1,968,583		(977)		(977)		1,967,607		(185,160)	(185,160)	59,514	08/15/2047
03765W-BE-7	APCF 4A ABS4A 3.601% 07/15/30		10/16/2019	CREDIT SUISSE ZURICH		14,700,000	15,000,000	15,000,000	15,055,251		(54,242)		(54,242)		15,001,009		(301,009)	(301,009)	632,507	07/15/2030
03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A		12/15/2019	Paydown		1,121,173	1,121,173	1,121,173	1,121,173						1,121,173				17,881	07/01/2038
03879M-AC-7	ARC Rail 2013-1 C ARC 13-1		05/15/2019	Paydown		96,881	96,881	96,881	96,881						96,881					12/31/2050

E14.2

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S 18-1-C		12/19/2019	Paydown		121,921	121,678	121,678	121,678		243		243		121,921				810	12/17/2068
04351L-AA-8	ASCENSION HEALTH ALLIANCE ASCENSION HEAL		04/29/2019	BARCLAYS CAPITAL		2,229,026	1,923,000	2,173,819	2,171,668		(1,158)		(1,158)		2,170,511		58,516	58,516	42,720	11/15/2053
04546K-AA-6	APOLLO AVIATION SECURITIZATION ABS 18-2		04/22/2019	DIRECT		976,631	961,606	961,576	961,455		(1)		(1)		961,453		15,178	15,178	15,228	11/18/2038
04546K-AA-6	APOLLO AVIATION SECURITIZATION ABS 18-2		12/16/2019	Paydown		77,086	77,086	77,083	77,079		6		6		77,086				1,373	11/18/2038
04621X-AD-0	ASSURANT INC SENIOR CORP BND		08/30/2019	Call 129.5580		608,923	470,000	611,730	591,289		(3,816)		(3,816)		587,473		(117,473)	(117,473)	171,969	02/15/2034
				Redemption																
04769#-AA-7	ATLANTAASSETHOLDINGSLLC TERMILOAN		05/15/2019	100.0000		530,564	530,564	530,564	530,564						530,564				4,271	11/30/2066
04769#-AB-5	ATLANTAASSETHOLDINGSLLC TERMILOAN		01/16/2019	INF IN		340,285	340,285	340,285	340,285						340,285				9,446	11/30/2066
				Redemption																
04769#-AB-5	ATLANTAASSETHOLDINGSLLC TERMILOAN		05/15/2019	100.0000		1,357,089	1,357,089	1,357,089	1,357,089						1,357,089				47,984	11/30/2066
04941Y-AJ-8	ATCLO 18-11A ABS2018-11A		10/16/2019	SCOCIETE GENERALE		5,335,550	5,500,000	5,500,000	5,516,485		(21,486)		(21,486)		5,494,999		(159,449)	(159,449)	302,239	07/26/2031
054561-AG-0	AXA EQUITABLE HOLDINGS INC SENIORCORPBD		01/23/2019	Tax Free Exchange		2,664,333	2,750,000	2,661,670	2,663,891		442		442		2,664,333				30,903	04/20/2028
05490D-AJ-6	BBNIS 14-BXO SENIOR CMBS 14-BXO D 144A		08/15/2019	Paydown		3,655,835	3,655,835	3,655,835	3,655,835						3,655,835				123,525	08/15/2027
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MI SENIORCOR		03/27/2019	DIRECT		504,365	500,000	481,865	483,035		571		571		483,606		20,759	20,759	7,791	05/01/2025
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3		12/26/2019	Paydown		390,113	394,486	298,848	299,440		90,673		90,673		390,113				6,115	05/25/2047
05531Y-AF-9	BB&T CORP RMBS 09-RR6 3A2 144		12/01/2019	Paydown		1,981,487	2,270,646	1,243,554	1,136,539		844,948		844,948		1,981,487				36,561	12/26/2037
05533Y-AF-7	BCAP 2011-RR5 1A BCAP 2011-RR5		12/01/2019	Paydown		549,920	664,238	589,699	627,933		(78,013)		(78,013)		549,920				13,549	03/26/2037
05542M-AT-2	BCAPB 13-RR5 RMBS 13-RR5 5A2 144A		12/01/2019	Paydown			2,311,289	1,618,815	1,682,671		(1,682,671)		(1,682,671)						29,142	11/26/2046
05950N-AD-0	BANC OF AMERICA FUNDING CORP B SUPSENIHO		12/01/2019	Paydown		680,353	743,840	682,407	682,425		(2,071)		(2,071)		680,353				32,619	09/25/2036
059515-AC-0	BAFC 07-3B SENIOR ABS 07-3 TA2		12/26/2019	Paydown		19,423	22,879	14,996	17,412		2,011		2,011		19,423				267	04/25/2037
05970B-AB-6	BAFC 2015-RR ABS 2017-2A CR 144A		11/01/2019	Paydown			270,968	212,046	214,115		(214,876)		(214,876)		934		761	761	934	12/26/2046
06051G-FQ-7	BANK OF AMERICA CORP SUB CORP BND		03/20/2019	MERRILL LYNCH & CO.		10,965,171	10,772,000	10,092,164	10,130,128		2,587		2,587		10,132,715		832,456	832,456	213,430	04/21/2045
				GENERAL ELECTRIC FINANCIAL CITIGROUP GLOBAL MKT																
06406G-AA-9	BANK OF NEW YORK MELLON CORP SUB CORP BN		09/13/2019	INC		510,495	500,000	499,450	499,535		29		29		499,565		10,930	10,930	13,167	10/30/2028
07131X-AZ-7	BATLN 2014-7A ABS2014-7A		03/01/2019	INC		6,965,000	7,000,000	7,000,000	7,009,391		(2,350)		(2,350)		7,007,041		(42,041)	(42,041)	136,722	07/17/2028
07274N-AL-7	BAYER US FINANCE II LLC SENIORCORPBD144		07/08/2019	DIRECT		1,320,688	1,250,000	1,240,888	1,241,231		371		371		1,241,601		79,086	79,086	30,990	12/15/2028
				J.P. MORGAN SECURITIES																
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP BND		09/09/2019	INC		870,755	902,000	800,256	800,850		32		32		800,882		69,872	69,872	48,989	07/15/2064
07324S-AX-0	BAYVIEW COMMERCIAL ASSET TRUST CMBS 04-		12/26/2019	Paydown		1,905,815	1,905,815	1,553,627	1,749,126		156,689		156,689		1,905,815				25,560	01/25/2035
07324S-CB-6	BAYC ABS 05-3A A1 144A		01/09/2019	Various		2,368,914	2,500,173	2,185,151	2,318,966		1,207		1,207		2,320,193		48,721	48,721	3,143	11/25/2035
				J.P. MORGAN SECURITIES																
07324S-CR-1	BAYVIEW COMMERCIAL ASSET TRUST CMBS 05-4		01/09/2019	INC		3,443,310	3,652,774	3,310,897	3,460,214		1,460		1,460		3,461,675		(18,365)	(18,365)	4,556	01/25/2036
				CITIGROUP GLOBAL MKT																
07324S-DE-9	BAYC 2006-1A SENIOR ABS 144A		03/26/2019	INC		3,108,397	3,258,598	2,681,552	2,704,132		(15,922)		(15,922)		2,688,210		420,187	420,187	23,083	04/25/2036
07324S-DE-9	BAYC 2006-1A SENIOR ABS 144A		03/25/2019	Paydown		221,008	221,008	181,871	183,402		37,606		37,606		221,008				965	04/25/2036
07324Y-AB-5	BAYVIEW COMMERCIAL ASSET TRUST ABS 06-2A		12/26/2019	Paydown		699,950	699,950	565,078	599,806		100,144		100,144		699,950				9,609	07/25/2036
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		12/26/2019	Paydown		344,733	344,733	270,616	292,778		51,956		51,956		344,733				4,801	03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3		12/26/2019	Paydown		76,789	76,789	58,192	62,273		14,516		14,516		76,789				1,061	07/25/2037
07386B-AA-9	BEAR STEARNS ALT-A TRUST BALTA CMO 06-6		12/26/2019	Paydown		313,731	522,417	367,644	434,522		(120,790)		(120,790)		313,731				6,196	11/25/2036
07386U-AM-4	BSABS 2007-SD2 2A1 ABS 07-SD2 2A1		12/26/2019	Paydown		401,185	401,185	266,971	290,401		110,784		110,784		401,185				3,800	02/25/2037
073879-TU-2	BSABS 2005-HE4 M2 BSABS 05-HE4		12/26/2019	Paydown		570,956	570,956	498,349	544,014		26,943		26,943		570,956				10,142	04/25/2035
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE II CMO 05-3		12/01/2019	Paydown		1,451,130	1,475,602	1,076,273	1,142,893		308,237		308,237		1,451,130				33,399	06/25/2035
07387U-GB-1	BEAR STEARNS ASSET BACKED SECU BSABS 06-		12/25/2019	Paydown		1,259,009	1,259,009	703,811	696,468		562,541		562,541		1,259,009				9,683	03/25/2036
07388D-AS-7	BEAR STEARNS ARM BSARM 06-2 CMO 06-2 3A2		12/01/2019	Paydown		83,772	93,460	73,102	65,905		17,867		17,867		83,772				2,123	07/25/2036
07400N-AA-8	BSMF 07-ARS BSMF 07-ARS		12/26/2019	Paydown		745,321	745,321	519,791	554,372		190,950		190,950		745,321				8,710	06/25/2037
07400N-AS-9	BSMF 2007-ARS 2A CMO 07-ARS 2A1		12/26/2019	Paydown		1,074,550	1,074,550	835,239	848,388		226,162		226,162		1,074,550				15,091	07/25/2037
07401Y-AA-3	BSMF 2007-AR4 1A BSMF 07-AR4		12/26/2019	Paydown		237,398	237,398	128,640	168,349		69,049		69,049		237,398				4,065	09/25/2047
075887-AX-7	BECTON DICKINSON AND COMPANY SENIOR CORP		06/05/2019	Call 110.0930		3,853,255	3,500,000	3,622,833	3,620,417		(1,363)		(1,363)		3,619,054		(119,054)	(119,054)	451,936	11/12/2040
075887-BG-3	BECTON DICKINSON AND COMPANY SENIOR CORP		06/05/2019	Call 110.3310		92,678	84,000	81,122	81,156		24		24		81,179		2,821	2,821	10,536	12/15/2044
				J.P. MORGAN SECURITIES																
08161H-AK-6	BMARK 18-B4 SUBSBCMBS18-B4		05/10/2019	INC		1,048,359	1,000,000	1,013,150	1,012,792		(550)		(550)		1,012,242		36,118	36,118	20,845	07/15/2051
092113-AH-2	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019	DEUTSCHE BANK AG		490,975	465,000	508,462	489,998		(2,755)		(2,755)		487,242		3,733	3,733	12,516	11/30/2023
				STIFEL NICOLAUS & CO																
092113-AM-1	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019	INC		2,977,020	3,000,000	2,946,090	2,955,936		2,639		2,639		2,958,575		18,445	18,445	95,288	01/15

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
097023-AK-1	BOEING CO CORP BND 7.875% 04/15/43		11/06/2019	Various		888,038	565,000	841,586	838,063		(5,319)		(5,319)		832,744		55,294	55,294	46,962	04/15/2043
10112R-AR-5	BOSTON PROPERTIES LP CORP BND		09/18/2019	Call 103,8947		1,038,947	1,000,000	1,157,120	1,034,738		(15,120)		(15,120)		1,019,618		(19,618)	(19,618)	86,291	11/15/2020
12189L-AP-6	BURLINGTON NORTHERN SANTA FE R SENIOR CO		05/28/2019	DIRECT		1,171,650	1,000,000	1,124,620	1,123,730		(1,209)		(1,209)		1,122,521		49,129	49,129	38,339	09/01/2043
12189L-BA-8	BURLINGTON NORTHERN SANTA FE L SENIOR CO		09/13/2019	J.P. MORGAN SECURITIES INC		1,581,195	1,500,000	1,557,255	1,550,325		(3,904)		(3,904)		1,546,420		34,775	34,775	36,698	06/15/2027
12189P-AJ-1	BURLINGTON NORTHERN AND SANTA CORP BND		07/15/2019	Redemption		714,523	714,523	820,537	752,337		(482)		(482)		751,855		(37,333)	(37,333)	33,486	07/15/2022
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP BND		10/01/2019	Maturity		1,901,000	1,901,000	1,948,069	1,927,699		(26,699)		(26,699)		1,901,000				89,347	10/01/2019
12479R-AF-4	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS		06/03/2019	DIRECT		711,025	692,417	692,417	692,259		193		193		692,452		18,573	18,573	13,995	04/15/2047
12479R-AF-4	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS		12/15/2019	Paydown		16,118	16,118	16,118	16,118						16,118				354	04/15/2047
1248EP-BM-4	CCO HOLDINGS LLC SENIOR CORP BND 144A		04/18/2019	DIRECT		1,756,645	1,681,000	1,655,785	1,657,485		835		835		1,658,320		98,325	98,325	66,586	02/15/2026
12512J-AX-2	CD 18-CD7 SUBCMBS18-CD7		12/01/2019	Paydown				1,777	1,777		(1,777)		(1,777)						132	08/15/2051
12515D-AU-8	CD COMMERCIAL MORTGAGE TRUST C CMBS 17-C		01/29/2019	MARKETS		991,914	1,000,000	993,398	993,736		51		51		993,787		(1,873)	(1,873)	6,469	05/12/2050
12515G-AH-0	CD COMMERCIAL MORTGAGE TRUST C SUBSENIOR		07/08/2019	DEUTSCHE BANK AG		1,833,211	1,700,000	1,721,848	1,720,786		(668)		(668)		1,720,118		113,093	113,093	47,651	02/10/2050
12528J-AC-0	CFIP 17-1A ABS2017-1A 3.653% 01/18/30		08/19/2019	MORGAN STANLEY & CO. INC		7,824,800	8,000,000	8,008,800	8,032,838		(24,063)		(24,063)		8,008,775		(183,975)	(183,975)	288,121	01/18/2030
12551M-AE-9	CIFC 2017-5A ABS 2017-5A B 144A		05/30/2019	INC		11,670,000	12,000,000	12,087,096	12,123,754		(24,736)		(24,736)		12,099,018		(429,018)	(429,018)	340,062	11/16/2030
12559Q-AD-4	CIT MORTGAGE LOAN TRUST CITM 0 ABS 07-1		12/26/2019	Paydown		8,434	8,434	7,338	7,491		943		943		8,434				167	10/25/2037
12566R-AD-3	CITI MORTGAGE ALT CMALT 06-A6 RMBS 06-A6		12/01/2019	Paydown		146,901	155,995	138,640	140,342		6,558		6,558		146,901				4,786	11/25/2036
12566T-AB-3	CMALT 06-A7 CMALT 06-A7		12/01/2019	Paydown		200,823	248,072	214,162	215,812		(14,989)		(14,989)		200,823				7,970	12/25/2036
12566T-AM-9	CITIMORTGAGE ALTERNATIVE LOAN CMALT 06-A		12/01/2019	Paydown		36,358	44,913	32,792	34,278		2,080		2,080		36,358				1,443	12/25/2036
12566V-AE-2	CMALT 07-A4 WHOLE CMO 07-A4		12/01/2019	Paydown		326,385	377,063	271,957	310,712		15,673		15,673		326,385				13,215	04/25/2037
12566X-AK-4	CMALT 2007-A7 2A CMO 07-A7-11A1		12/25/2019	Paydown		347,056	537,907	426,346	436,326		(89,270)		(89,270)		347,056				7,480	07/25/2037
12591U-AJ-2	COMM 14-UBS2 SUB CMBS 14-UBS2 B		07/31/2019	UBS WARBURG LLC		238,777	226,295	231,287	230,808		403		403		231,211		7,565	7,565	7,120	03/10/2047
12593A-BD-6	COMM 15-CR23 SUB CMBS 15-CR23 B		01/29/2019	DEUTSCHE BANK AG		227,789	226,295	225,993	226,010		3		3		226,013		1,776	1,776	1,551	05/12/2048
12593F-BJ-2	COMM 15-LC21 SUBSUBCMBS15-LC21		08/09/2019	DIRECT		4,962,500	5,000,000	4,587,500	4,600,577		33,677		33,677		4,604,254		328,246	328,246	152,516	07/10/2048
12629N-AJ-4	COMM 15-DC1 SUB CMBS 15-DC1 B		02/28/2019	DIRECT		1,358,305	1,357,775	1,322,718	1,325,468		778		778		1,326,245		32,060	32,060	9,131	02/10/2048
12635R-BE-7	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 15-		12/04/2019	DIRECT		4,160,250	4,300,000	3,930,133	3,940,814		35,643		35,643		3,976,457		183,793	183,793	158,954	11/15/2048
12640B-GU-1	CSX CORP CORP BND 5.500% 04/15/41		07/15/2019	GOLDMAN SACHS & CO.		3,933,937	3,258,000	3,647,289	3,641,567		(5,624)		(5,624)		3,635,943		297,995	297,995	134,890	04/15/2041
12641T-CR-5	CREDIT SUISSE MORTGAGE CAPITAL SENIORIHO		11/06/2019	CREDIT SUISSE ZURICH		9,916,018	11,017,798	10,001,506	10,009,784		(63,336)		(63,336)		9,946,448		(30,429)	(30,429)	425,673	06/26/2036
12641T-CR-5	CREDIT SUISSE MORTGAGE CAPITAL SENIORIHO		11/01/2019	Paydown			215	195	195		(195)		(195)						5	06/26/2036
12642J-CE-5	CSMC 09-11R CSMC 2009-11R		12/01/2019	Paydown		2,027,975	2,221,943	1,508,723	1,519,311		508,665		508,665		2,027,975				51,654	09/26/2036
12644N-LH-7	CSMC 10-9R SENIORWHOLECMO10-9R144A		12/26/2019	Paydown		794,121	794,121	600,637	602,122		191,999		191,999		794,121				17,902	10/27/2036
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMBS 11-5		12/01/2019	Paydown		281,920	691,186	524,006	528,786		(246,866)		(246,866)		281,920				24,548	09/27/2047
12645Q-FQ-6	CSMC 11-6R WHOLE CMO 11-6R-6A2		12/01/2019	Paydown		697,393	1,418,818	1,232,673	1,273,851		(576,458)		(576,458)		697,393				41,235	08/28/2058
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE CMO 13-R2 6A2		12/01/2019	Paydown		723,607	873,982	617,207	615,828		107,779		107,779		723,607		1	1	29,920	09/27/2036
12647Q-AU-0	CSMC 2013-11R 3A CSMC 2013-11R		12/01/2019	Paydown		3,698,993	2,367,422	1,813,783	1,821,939		1,877,054		1,877,054		3,698,993				99,820	01/27/2047
126650-AQ-3	CVS CAREMARK CORP SECURED CORP BND 144A		06/25/2019	Redemption		290,761	270,942	313,644	298,513		(1,831)		(1,831)		296,682		(5,921)	(5,921)	8,584	01/10/2026
126650-AQ-3	CVS CAREMARK CORP SECURED CORP BND 144A		06/10/2019	100,0000		17,711	17,711	20,503	19,513		(64)		(64)		19,449		(1,738)	(1,738)	300	01/10/2026
126650-AW-0	CVS CAREMARK CORP SECURED CORP BND 144A		06/25/2019	MARKETAXESS CORPORATI		1,809,276	1,703,682	1,855,821	1,819,246		(5,958)		(5,958)		1,813,288		(4,012)	(4,012)	49,393	01/11/2027
126650-AW-0	CVS CAREMARK CORP SECURED CORP BND 144A		06/10/2019	100,0000		94,227	94,227	102,642	100,619		(157)		(157)		100,462		(6,234)	(6,234)	1,461	01/11/2027
126650-AW-0	CVS CAREMARK CORP SECURED CORP BND 144A		06/10/2019	Redemption																
126650-AY-6	CVS PASSTHROUGH TRUST CVSCAREMARKCORP		12/10/2019	100,0000		406,909	406,909	435,255	433,809		(1,269)		(1,269)		432,540		(25,631)	(25,631)	13,031	10/10/2027
126650-BP-4	CVS PASSTHROUGH TRUST CORP BND		12/10/2019	Various		94,518	94,518	101,105	100,762		(301)		(301)		100,461		(5,943)	(5,943)	3,119	12/10/2028
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND		06/27/2019	DIRECT		10,535,300	10,000,000	10,223,750	10,222,855		(1,758)		(1,758)		10,221,097		314,203	314,203	387,167	03/25/2048
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		12/10/2019	Redemption																
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		12/10/2019	100,0000		43,313	43,313	52,700	52,311		(340)		(340)		51,971		(8,658)	(8,658)	1,985	07/10/2031
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		12/10/2019	Redemption																
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		12/10/2019	100,0000		225,711	225,711	222,604	222,675		78		78		222,753		2,959	2,959	5,778	01/10/2036
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		03/21/2019	Security Withdraw		94,355	84,912	96,444	94,459		(105)		(105)		94,355				1,121	01/10/2036

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
				Redemption																
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES SECURED CO		12/10/2019	100.0000		12,744	12,744	13,571	13,414		(22)		(22)		13,391		(647)	(647)	289	08/11/2036
126670-ZC-5	GSOC_06-1 ABS_06-1-A1 2.192% 02/25/36		12/26/2019	Paydown		4,153,158	4,256,840	4,122,682	4,148,167		4,991		4,991		4,153,158				51,287	02/25/2036
126670-ZM-3	COUNTRYWIDE ASSET-BACKED CERTI CML_06-6		12/26/2019	Paydown		3,281,785	3,281,785	2,784,250	2,823,482		458,304		458,304		3,281,785				55,673	09/25/2036
126676-D0-3	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 5-3J		12/25/2019	Paydown		797,580	824,070	703,550	703,435		94,145		94,145		797,580				12,928	05/25/2035
126676-L8-4	CWALT 2005-27 1A CWALT_05-27		12/01/2019	Paydown		316,280	316,280	202,192	199,230		117,050		117,050		316,280				7,962	08/25/2035
126676-NS-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-24		12/01/2019	Paydown		195,664	211,207	115,354	122,701		72,963		72,963		195,664				5,669	07/20/2035
126676-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T CMO CWALT		12/25/2019	Paydown		59,812	65,518	38,446	39,760		20,052		20,052		59,812				1,121	07/25/2035
126676-Y9-8	CWALT 2005-38 A1 CMO_05-38 A1		12/01/2019	Paydown		48,657	48,657	43,336	43,516		5,141		5,141		48,657				1,111	09/25/2035
126676-Z3-0	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-38		12/26/2019	Paydown		666,618	666,618	408,190	458,878		207,739		207,739		666,618				12,288	09/25/2035
12668A-AS-1	CWALT_05-AR1 WHOLE CMO		12/26/2019	Paydown		514,705	595,463	490,361	492,036		22,669		22,669		514,705				12,263	10/25/2035
12668A-CP-8	CWALT 2005-51 2A RMBS CWALT_05 51 2A1		12/19/2019	Paydown		559,181	559,181	272,466	303,178		256,004		256,004		559,181				11,642	11/20/2035
12668A-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		12/01/2019	Paydown		204,534	204,534	117,942	116,932		87,602		87,602		204,534				3,962	11/20/2035
12668A-EV-3	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		12/19/2019	Paydown		1,941,539	1,941,539	1,235,214	1,253,574		687,964		687,964		30,944				30,944	11/20/2035
12668A-GN-9	CWALT 2005-56 1A CMO_05-56 1A1		12/26/2019	Paydown		1,900,676	1,900,676	1,250,208	1,321,528		579,149		579,149		1,900,676				38,010	11/25/2035
12668A-JM-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		12/01/2019	Paydown		382,255	491,877	373,306	373,446		8,809		8,809		382,255				16,584	11/25/2035
12668A-TN-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		12/26/2019	Paydown		226,217	226,217	133,780	133,523		92,693		92,693		226,217				3,567	12/25/2035
12668B-E3-3	CWALT 2006-0A6 1 RMBS_06-0A6 1A2		12/26/2019	Paydown		523,130	523,130	465,469	466,360		56,770		56,770		523,130				6,591	07/25/2046
12668B-LL-5	CWALT 2006-2CB A CWALT_06-2CB		12/01/2019	Paydown		368,824	516,724	266,936	267,415		101,409		101,409		368,824				16,958	03/25/2036
12668B-MH-0	CWALT 2006-5T2 A WHOLE CMO 06-5T2 A3		12/01/2019	Paydown		39,993	70,129	45,884	44,993		(5,000)		(5,000)		39,993				2,337	04/25/2036
126694-D7-0	CWHL_06-HY2 CWHL_06-HY2		12/01/2019	Paydown		163,988	156,592	82,421	88,003		75,985		75,985		163,988				1,698	04/22/2036
126694-MS-4	CWHL_2005-26 1A8 CMO_05-26 1A8		12/01/2019	Paydown		455,496	568,314	466,476	464,309		(8,813)		(8,813)		455,496				18,929	11/25/2035
12803P-AB-4	CAJUN GLOBAL LLC SENIORABS17-1A144A		11/20/2019	Paydown		150,000	150,000	153,187	153,164		(3,164)		(3,164)		150,000				6,094	08/20/2047
13887P-AP-0	CANYC_16-1A ABS2016-1A		12/03/2019	INC		7,584,000	8,000,000	8,000,000	7,954,604		(24,401)		(24,401)		7,930,203		(346,203)	(346,203)	403,480	07/15/2031
14316C-AG-8	CARLYLE GLOBAL MKT CGMS_14-4RA ABS2014-4		09/26/2019	CREDIT SUISSE ZURICH		22,519,688	22,950,000	22,950,000	23,015,221		(74,450)		(74,450)		22,940,771		(421,083)	(421,083)	403,480	07/15/2030
				MIZUHO INTERNATIONAL																
14316C-AJ-2	CGMS_144RR ABS2014-4RA		12/03/2019	PLC		10,187,500	11,000,000	11,000,000	11,031,666		(46,238)		(46,238)		10,985,427		(797,927)	(797,927)	546,658	07/15/2030
143658-AH-5	CARNIVAL CORP CORP BND		03/19/2019	DIRECT		1,122,236	936,000	1,104,030	1,095,755		(3,242)		(3,242)		1,092,513		29,723	29,723	42,533	01/15/2028
149123-BN-0	CATERPILLAR INC CORP BND		03/22/2019	DIRECT		7,487,787	5,945,000	7,456,594	7,423,725		(13,681)		(13,681)		7,410,044		77,743	77,743	220,799	08/15/2036
151020-AL-8	CELGENE CORPORATION SENIOR CORP BND		11/22/2019	Various		10,128,641	9,325,000	10,209,032	10,145,758		(17,116)		(17,116)		10,128,641				630,797	08/15/2043
151020-AP-9	CELGENE CORPORATION SENIOR CORP BND		11/22/2019	Tax Free Exchange		256,405	250,000	262,767	257,653		(1,249)		(1,249)		256,405				9,489	05/15/2024
151020-AU-8	CELGENE CORPORATION SENIOR CORP BND		11/22/2019	Various		8,427,697	7,550,000	8,490,217	8,445,330		(17,634)		(17,634)		8,427,697				486,765	08/15/2045
151020-AZ-7	CELGENE CORPORATION SENIORCORPBND		11/22/2019	Tax Free Exchange		9,300,245	10,000,000	9,283,600	9,290,333		9,912		9,912		9,300,245				581,278	02/20/2048
161630-CF-3	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		12/01/2019	Paydown		510,487	538,023	417,764	413,362		97,124		97,124		510,487				11,084	03/25/2037
16678J-AB-2	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		12/26/2019	Paydown		4,111,458	4,465,053	3,360,592	3,400,615		710,843		710,843		4,111,458				55,355	04/25/2047
16678Y-AA-0	CCMFC 2006-3A A1 WHOLE CMO 144A		12/26/2019	Paydown		2,220,813	2,500,802	2,116,372	2,144,037		76,776		76,776		2,220,813				30,534	08/25/2047
16678Y-AB-8	CHEVY CHASE MORTGAGE FUNDING C RMBS_06-3		12/26/2019	Paydown		3,125,425	4,139,486	3,047,705	3,071,351		54,075		54,075		3,125,425				65,886	08/25/2047
171232-AS-0	CHUBB CORP CORP BND 6.500% 05/15/38		05/06/2019	Various		4,083,840	3,000,000	3,880,260	3,871,882		(10,301)		(10,301)		3,861,581				93,708	05/15/2038
172973-3P-2	CMIS1 2005-7 3A1 CMO 05-7 3A1		08/01/2019	Paydown		20,412	20,412	9,721	6,724		13,688		13,688		20,412				670	10/25/2035
172981-AD-4	CMLTI 2006-4 2A1 CMLTI_06-4		12/01/2019	Paydown		439,106	491,067	436,291	435,910		3,197		3,197		439,106				14,958	12/25/2035
17309B-AC-1	CMLTI_06-WF2 ABS_06-WF2 A2D		12/01/2019	Paydown		578,550	578,550	307,558	306,197		272,354		272,354		578,550				7,649	05/25/2036
17309B-AD-9	CMLTI_06-WF2 CMLTI_06-WF2		12/01/2019	Paydown		331,351	331,351	172,138	171,436		159,916		159,916		331,351				4,382	05/25/2036
17309F-AG-3	CITIGROUP MORTGAGE LOAN TRUST I SUPSENIHO		09/05/2019	CREDIT SUISSE ZURICH		2,110,443	2,121,048	2,081,593	2,081,005		260,463		260,463		2,341,468		(231,025)	(231,025)	80,705	07/25/2036
17309F-AG-3	CITIGROUP MORTGAGE LOAN TRUST I SUPSENIHO		09/01/2019	Paydown		715,692	1,031,894	1,012,698	1,012,412		(296,720)		(296,720)		715,692				19,891	07/25/2036
17311X-AS-4	CMLTI 2007-AMC2 A1 ABS_07-AMC2 A1 144A		12/26/2019	Paydown		1,421,253	1,421,253	1,097,041	1,100,549		320,705		320,705		1,421,253				20,111	01/25/2037
17312V-AD-0	CMLTI 2007-6 1A2 RMBS_07-6 1A2A		12/01/2019	Paydown		977,519	1,156,968	446,457	448,184		529,335		529,335		977,519				24,559	03/25/2037
				CITICORP SECURITIES																
17323C-AK-3	CGCMT_15_GC27 SUB CMB_15_GC27 B		01/29/2019	MARKETS		351,148	355,284	348,765	349,294		73		73		349,367		1,781	1,781	2,196	02/10/2048
17323N-AB-9	CMLTI 2015-2 1A2 WHOLE CMO		12/26/2019	Paydown		61	1,027,126	670,679	786,534		(786,472)		(786,472)		61				16,442	06/25/2047
17326C-BC-7	CITIGROUP COMMERCIAL MORTGAGE SUBSUBCMB		02/27/2019	DIRECT		551,826	550,000	545,188	545,475		67		67		545,543		6,284	6,284	5,268	08/15/2050
				MORGAN STANLEY & CO.																
18452L-AJ-7	CLRCK_15-1A ABS_2015-1A_BR		08/13/2019	INC		5,401,000	5,500,000	5,500,000	5,530,620		(16,367)		(16,367)		5,514,253		(113			



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP BND		09/10/2019	MORGAN STANLEY & CO. INC		1,716,620	2,000,000	2,190,800	2,180,467		(3,115)		(3,115)		2,177,352		(460,732)	(460,732)	110,042	01/15/2043
345370-CR-9	FORD MOTOR COMPANY SENIOR CORP BND		10/10/2019	SUMRIDGE PARTNERS, LLC CITICORP SECURITIES		1,990,060	2,000,000	1,999,000	1,999,206		67		67		1,999,273		(9,213)	(9,213)	74,123	12/08/2026
361448-BC-6	GATX CORPORATION SENIORCORPOND		07/29/2019	MARKETS		815,168	750,000	756,248	756,131		(301)		(301)		755,830		59,338	59,338	24,930	11/07/2028
36186M-AA-9	GMACM 07-HE3 ABS 07-HE3		08/09/2019	AMHERST PIERPOINT SECUI		40,908	41,531	10,286			6,107		6,107		6,107		34,801	34,801	1,828	09/25/2037
36186M-AA-9	GMACM 07-HE3 ABS 07-HE3		07/25/2019	Paydown		26,063	26,063	6,455			26,063		26,063		26,063				619	09/25/2037
36186M-AC-5	GMAC MRTGE LNGMACM 07-HE3 ABS 07-HE3 2A1		12/25/2019	Paydown		58,296	58,296	13,666			45,441		45,441		58,296				1,956	09/25/2037
362244-AA-3	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-19		11/25/2019	Paydown		214,328	214,328	94,342			88,503		125,826		214,328				1,854	12/25/2036
362256-AB-5	GSAA 2006-16 A2 SENIOR ABS 06-16 A2		12/26/2019	Paydown		860,244	860,244	379,031			353,892		506,352		860,244				9,653	10/25/2036
362351-AA-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		12/26/2019	Paydown		1,707,527	1,707,527	921,820			787,111		920,416		1,707,527				19,442	12/25/2046
362351-AB-4	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-20		12/26/2019	Paydown		3,112,299	3,112,299	1,688,623			1,641,526		1,470,773		3,112,299				37,010	12/25/2046
362367-AC-8	GSAA 2006-11 2A2 SENIOR ABS 06-11 2A2		12/26/2019	Paydown		1,799,092	1,799,092	863,446			787,626		1,011,467		1,799,092				25,439	07/25/2036
362367-AD-6	GSAA 2006-11 2A3 ABS 06-11 2A3A		12/26/2019	Paydown		752,848	752,848	440,500			391,819		391,029		752,848				11,109	07/25/2036
362382-AF-0	GSAA 2006-9 A3 RMBS 06-9 A3		12/26/2019	Paydown		754,181	754,181	318,986			299,297		454,885		754,181				6,173	06/25/2036
36253G-AK-8	GSMS 14-GC24 SUB CMBS 14-GC24 B		01/29/2019	MARKETS		863,360	848,609	867,884	866,347		(153)		(153)		866,195		(2,834)	(2,834)	6,289	09/10/2047
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-14		12/26/2019	Paydown		684,302	684,302	258,427			250,030		434,272		684,302				7,026	09/25/2036
375415-AE-6	GILBERT 1 ABS 2017-1A C		10/24/2019	Various		12,354,388	12,775,000	12,780,580	12,848,410		(33,613)		(33,613)		12,814,798		(460,410)	(460,410)	460,018	10/15/2030
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND		09/17/2019	JEFFRIES & CO. INC.		4,859,319	3,451,000	4,480,271	4,460,692		(24,785)		(24,785)		4,435,907		423,411	423,411	185,779	05/15/2038
38608B-AH-1	DIAGEO INVESTMENT CORPORATION SENIOR COR		09/17/2019	JEFFRIES & CO. INC.		1,188,198	792,000	1,117,533	1,109,611		(10,031)		(10,031)		1,099,580		88,618	88,618	54,743	04/15/2035
38539G-AA-0	GPW 06-0H1 GPW 06-0H1 1.972% 01/25/37		12/26/2019	Paydown		109,591	109,591	59,381			58,576		51,015		109,591				1,527	01/25/2037
39539L-AE-1	GPWF 2007-AR2 1A GPWF 07-AR2		12/26/2019	Paydown		682,026	682,026	439,700			462,281		219,746		682,026				9,001	04/25/2047
40429C-GD-8	HSBC FINANCE CORP CORP BND		02/20/2019	DIRECT		1,264,952	1,212,000	1,300,918	1,281,916		(4,705)		(4,705)		1,277,211		(12,258)	(12,258)	48,773	01/15/2021
404201-AA-5	HSBC BANK USA NA CORP BND		11/15/2019	Various		41,979,911	32,045,000	36,871,630	36,770,260		(181,848)		(181,848)		36,588,411		(4,543,411)	(4,543,411)	11,890,769	11/01/2034
40573L-AS-5	HALFMOON PARENT INC SENIORCORPOND144A		08/28/2019	Tax Free Exchange		7,439,877	7,500,000	7,435,275			7,435,786		4,091		7,439,877				310,807	10/01/2034
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11		12/19/2019	Paydown		1,106,202	1,189,135	745,765	741,959		364,244		364,244		1,106,202				21,336	01/19/2035
41161V-AC-4	HVMLT 06-7 CMO 06-7 2A1A		12/19/2019	Paydown		103,953	105,075	68,542	73,230		30,723		30,723		103,953				1,473	09/19/2036
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-9		12/19/2019	Paydown		2,645,004	2,973,660	2,300,772	2,321,096		323,908		323,908		2,645,004				48,725	11/19/2036
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-12		12/19/2019	Paydown		687,461	687,461	467,716	510,963		176,498		176,498		687,461				10,059	01/19/2038
41162G-AA-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 06-		12/19/2019	Paydown		203,778	268,579	168,806	172,954		30,824		30,824		203,778				3,436	12/19/2036
41162N-AC-1	HVMLT 2006-14 2A 06-14-2A1A		12/19/2019	Paydown		3,112,274	3,112,274	2,410,554	2,537,726		574,548		574,548		3,112,274				43,308	01/25/2047
411640-AB-1	HVMLT 07-7 RMBS 07-7 2A1A		12/26/2019	Paydown		595,628	595,628	441,509	496,147		99,481		99,481		595,628				11,184	10/25/2037
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		12/26/2019	Paydown		2,851,883	3,011,334	2,525,044	2,540,267		311,615		311,615		2,851,883				45,344	04/27/2037
41164L-AB-5	HVMLT 07-2 WHOLE CMO 07-2		12/26/2019	Paydown		715,041	715,041	424,518	459,736		255,305		255,305		715,041				10,808	05/25/2038
41164M-AC-1	HARBORVIEW MOT TST HVMLT 07-1 CMO 07-1 2		12/19/2019	Paydown		274,814	274,814	234,201	237,607		37,207		37,207		274,814				3,599	03/19/2037
41164U-AB-5	HVMLT 2007-3 2A1 HVMLT 07-3		12/19/2019	Paydown		470,679	470,679	273,569	344,414		126,265		126,265		470,679				8,513	05/19/2047
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		12/19/2019	Paydown		613,712	613,712	489,392	490,853		122,859		122,859		613,712				8,328	07/19/2047
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST CMO 07-5		12/19/2019	Paydown		1,094,423	1,094,423	750,708	763,743		330,680		330,680		1,094,423				14,299	09/19/2037
437076-AV-4	HOME DEPOT INC SENIOR CORP BND		03/19/2019	DIRECT		3,736,500	2,979,000	3,725,353	3,713,568		(4,901)		(4,901)		3,736,668		27,833	27,833	14,299	04/01/2041
43739E-CN-5	HMBT 2006-1 2A1 RMBS 06-1 2A1		12/01/2019	Paydown		2,172,435	2,241,051	1,820,669	1,825,340		347,095		347,095		2,172,435				53,940	04/25/2037
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM ABS 18-1		06/03/2019	DEUTSCHE BANK AG		985,753	957,223	957,203	955,584		1,698		1,698		957,282		28,471	28,471	21,929	12/15/2038
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM ABS 18-1		12/15/2019	Paydown		87,724	87,724	87,722	87,574		150		150		87,724				1,800	12/15/2038
44330D-AG-5	HLM 13-2A ABS 2013-2A_A2R 144A		08/20/2019	MORGAN STANLEY & CO. INC		7,880,000	8,000,000	8,000,000	8,036,312		(23,891)		(23,891)		8,012,421		(132,421)	(132,421)	283,571	10/20/2029
44330D-AJ-9	HLM 13-2A ABS 2013-2A_BR		11/18/2019	MORGAN STANLEY & CO. INC		8,167,246	8,660,000	8,660,000	8,703,213		(38,731)		(38,731)		8,664,482		(497,236)	(497,236)	412,266	10/20/2029
448579-AG-7	HYATT HOTELS CORP SENIORCORPOND		07/08/2019	MORGAN STANLEY & CO. INC		531,025	500,000	499,330	499,361		38		38		499,399		31,626	31,626	19,627	09/15/2028
44932T-AC-1	ICG 18-2A ABS2018-2A 3.703% 07/22/31		10/16/2019	BK AMER MERRIL LYNCH		17,001,250	17,500,000	17,500,000	17,548,067		(65,220)		(65,220)		17,482,847		(481,597)	(481,597)	927,213	07/22/2031
45138L-AS-2	IDAHO POWER COMPANY IDAHO POWER CO		09/23/2019	DIRECT		3,884,880	2,828,000	3,608,757	3,592,898		(20,505)		(20,505)		3,572,393		312,487	312,487	138,077	06/15/2037
45138L-AT-0	IDAHO POWER COMPANY IDAHOPOWERCO		10/16/2019	DIRECT		1,565,756	1,131,000	1,428,883	1,423,055		(8,237)		(8,237)		1,414,818		150,938	150,938	71,080	10/15/2037
45255R-AC-1	IMPAC SECURED ASSETS CORP IMSA ABS 06-3		12/26/2019	Paydown		1,551,941	1,684,846	1,352,764	1,359,447		192,494		192,494		1,551,941				23,562	11/25/2036
452570-AA-2	IMSA 07-2 SUPSEN RMBS 2007-2 1A1A		12/27/2019	Paydown		1,059,789	1,244,519	705,813	705,031		456,759		456,759		1,059,789				16,558	05/26/2037
45660L-RE-1	INDX 2005-AR13 4 CMO_05-A13 4A1		12/01/2019	Paydown		144,419	149,557	107,098	105,955		38,465		38,465		144,419				3,000	08/25/2035
456612-AA-8	INDA 2006-AR6 ABS AR6 1A		12/0																	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
45669G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14		12/26/2019	Paydown		1,925,499	1,925,499	1,481,269	1,493,073		432,425		432,425		1,925,499				29,033	11/25/2046
45669W-AA-4	INDX 2007-FLX5 1 RMBS_07-FL5 1A1		12/26/2019	Paydown		1,132,169	1,131,523	906,433	913,723		218,447		218,447		1,132,169				14,426	08/25/2037
456738-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		11/30/2019	100.0000		34,121,444	34,121,444	34,121,444	34,121,444						34,121,444				836,735	12/15/2067
45780K-AG-1	INTOW-18-1A-A ABS 4.103% 12/15/48		02/04/2019	BARCLAYS BANK PLC		503,594	500,000	500,000	499,999		(1)		(1)		499,998		3,596	3,596		12/15/2048
458140-AX-8	INTEL CORPORATION SENIOR CORP BND		09/13/2019	MARKETS		2,736,240	2,600,000	2,657,824	2,650,714		(3,966)		(3,966)		2,646,748		89,492	89,492	69,388	05/11/2027
458140-AY-6	INTEL CORPORATION SENIORCORPBND		10/31/2019	SOCIETE GENERALE		1,168,380	1,000,000	1,109,100	1,106,817		(1,923)		(1,923)		1,104,894		63,486	63,486	39,861	05/11/2047
459200-GS-4	INTERNATIONAL BUSINESS MACHINE CORP BND		07/15/2019	MORGAN STANLEY & CO.		3,124,699	2,501,000	3,014,835	3,006,038		(8,357)		(8,357)		2,997,681		127,018	127,018	87,924	11/30/2039
460146-CG-6	INTERNATIONAL PAPER CO SENIOR CORP BND		12/20/2019	Call 105.7037		2,063,337	1,952,000	2,109,848	2,030,028		(25,504)		(25,504)		2,004,524		(52,524)	(52,524)	236,251	02/15/2022
46590U-AA-0	HENDR_18-2A ABS18-2A144A		01/15/2019	SECURITIES LLC		999,248	995,515	994,992	995,157		305		305		995,462		3,787	3,787	3,285	10/15/2075
46590U-AA-0	HENDR_18-2A ABS18-2A144A		01/15/2019	Paydown		4,483	4,433	4,431	4,432		52		52		4,483				14	10/15/2075
46625Y-JM-6	JPMCC_05-CB11 JPMCC_05-CB11		02/28/2019	DIRECT		1,082,647	1,079,947	1,087,729	1,082,167		(1,395)		(1,395)		1,080,773		1,874	1,874	10,008	08/12/2037
46625Y-JM-6	JPMCC_05-CB11 JPMCC_05-CB11		03/01/2019	Paydown		52,550	52,550	52,929	52,658		(108)		(108)		52,550				5,673	08/12/2037
46625Y-JN-4	JPMCC_05-CB11 JPMCC_05-CB11		10/01/2019	Paydown		565,739	565,739	571,258	569,263		(3,524)		(3,524)		565,739				26,575	08/12/2037
46644E-AE-4	JPMRR_2015-2 WHOLE CMO 5-2_2A2		11/05/2019	NOMURA SECURITIES INTL.		2,585,055	2,840,720	2,538,894	2,563,069		111,450		111,450		2,674,519		(89,464)	(89,464)	71,924	08/26/2046
46644E-AE-4	JPMRR_2015-2 WHOLE CMO 5-2_2A2		11/01/2019	Paydown		364,153	487,288	435,514	439,661		(75,508)		(75,508)		364,153				9,660	08/26/2046
46644R-BE-4	JPMRB COMMERCIAL MORTGAGES SEC SUBSUBOMB		01/29/2019	J.P. MORGAN SECURITIES		500,543	500,000	499,668	499,679		3		3		499,682		861	861	3,374	05/15/2048
46647P-AJ-5	JPMORGAN CHASE & CO SENIORCORPBND		04/18/2019	DIRECT		1,974,380	2,000,000	1,869,740	1,871,091		1,329		1,329		1,872,420		101,960	101,960	58,014	07/24/2038
47049Q-AC-0	JTWIN_18-11A 4.003% 07/14/31		10/16/2019	J.P. MORGAN SECURITIES		23,284,800	24,000,000	24,000,000	24,319,728		(346,070)		(346,070)		23,973,658		(688,858)	(688,858)	1,311,669	07/14/2031
48252W-AC-7	KKR_22A ABS22A 3.566% 07/20/31		10/16/2019	CREDIT SUISSE ZURICH		16,897,500	16,500,000	16,386,431	16,441,751		(41,849)		(41,849)		16,399,903		(312,403)	(312,403)	892,083	07/20/2031
482520-BL-6	KANSAS GAS & ELEC CO CORP BND 144A		06/15/2019	Maturity		19,288,000	19,288,000	20,013,730	19,608,935		(320,935)		(320,935)		19,288,000				646,148	06/15/2019
48661A-AC-0	KAYNE_18-1A ABS2018-1A		10/16/2019	SANDLER ONEIL & PARTNERS		7,368,750	7,500,000	7,500,000	7,521,492		(32,417)		(32,417)		7,489,074		(120,324)	(120,324)	410,625	07/15/2031
49337W-AJ-9	KEYSPAN CORP SENIOR CORP BND		01/22/2019	JEFFRIES & CO. INC.		3,124,166	2,817,000	3,299,138	3,287,785		(1,222)		(1,222)		3,286,562		(162,397)	(162,397)	50,857	04/01/2035
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP BND		08/09/2019	WELLS FARGO SECURITIES		1,014,270	1,000,000	1,120,080	1,110,573		(1,733)		(1,733)		1,108,841		(94,571)	(94,571)	34,583	06/04/2042
50076Q-AR-7	KRAFT HEINZ FOODS CO SENIOR CORP BND		08/13/2019	Various		3,617,492	3,000,000	3,671,490	3,614,263		(11,028)		(11,028)		3,603,235		14,257	14,257	216,976	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP BND		08/09/2019	WELLS FARGO SECURITIES		1,879,660	2,000,000	1,895,560	1,899,079		1,140		1,140		1,900,219		(20,559)	(20,559)	61,250	06/01/2046
502413-BA-4	L3 TECHNOLOGIES INC SENIOR CORP BND		07/02/2019	Tax Free Exchange		3,710,688	3,647,000	3,870,470	3,733,383		(22,695)		(22,695)		3,710,688				162,611	02/15/2021
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE ABS 06-3A		12/26/2019	Paydown		574,305	574,305	521,900	517,219		57,086		57,086		574,305				6,222	12/25/2036
525221-ET-0	LEHMAN XS TRUST LXS_05-7N SENIOR ABS 05-		12/26/2019	Paydown		947,226	1,097,609	925,253	970,572		(23,346)		(23,346)		947,226				16,835	12/25/2035
525221-HA-8	LEHMAN XS TRUST LXS_06-2N CMO_06-2N 1A1		12/26/2019	Paydown		818,378	987,187	591,430	667,354		151,024		151,024		818,378				16,095	02/25/2046
525221-JT-5	LXS 2006-5 RMBS LXS_06 5 1A1A		12/26/2019	Paydown		1,409,801	882,376	861,968	876,413		533,388		533,388		1,409,801				15,632	04/25/2036
525226-AL-0	LXS 2006-12N A4A LXS_06-12N		10/25/2019	Paydown		97,797	63,085	63,418	63,418		(63,418)		(63,418)		1,101				1,101	08/25/2046
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A		12/26/2019	Paydown		2,098,130	2,117,901	1,616,223	1,714,328		383,802		383,802		2,098,130				28,841	08/25/2046
525220-AM-3	LXS 2006-16N A4A LXS_06-16N		12/26/2019	Paydown		2,063,562	2,063,562	1,401,343	1,479,402		584,160		584,160		2,063,562				31,751	11/25/2046
52522W-AG-4	LXS 2006-11 2A3 ABS_06-11-2A3		10/01/2019	Paydown		(20,080)	(20,080)	(17,591)	(17,723)		17,723		17,723		557				557	06/25/2046
52524G-AA-0	LXS 2007-7N 1A1A CMO 07-7N 1A1A		12/26/2019	Paydown		1,302,785	1,730,818	1,413,098	1,428,978		(126,194)		(126,194)		1,302,785				27,152	06/25/2047
52524G-AC-6	LXS 2007-7N 1A2 LXS_07-7N		12/26/2019	Paydown		72,967	96,941	78,672	79,835		(6,967)		(6,967)		72,967				1,532	06/25/2047
52524M-AD-1	LXS 2007-9 1A3 LXS_07-9		12/26/2019	Paydown			818,245	461,277	465,687		(465,687)		(465,687)		818				8,818	06/25/2037
52525B-AD-4	LXS_07-16N LXS_07-16N 2A2		12/26/2019	Paydown		1,122,269	1,122,269	847,383	854,237		268,032		268,032		1,122,269				20,926	09/25/2047
53117C-AM-4	LIBERTY PROPERTY LP CORP BND		10/12/2019	Call 102.5619		3,076,858	3,000,000	3,170,164	3,036,143		(18,449)		(18,449)		3,017,693		(17,693)	(17,693)	223,713	10/01/2020
534187-AR-0	LINCOLN NATIONAL CORPORATION CORP BND		08/27/2019	Call 138.3760		3,557,647	2,571,000	2,913,174	2,908,282		(8,235)		(8,235)		2,900,046		(329,046)	(329,046)	1,127,195	04/07/2036
53958T-AB-3	LSST_18-A SENIORABS18-A144A		10/25/2019	Paydown		5,013,971	5,013,971	4,837,161	4,857,090		156,881		156,881		5,013,971				144,216	07/26/2038
542514-EA-8	LBMLT_03-3 LBMLT_03-3 2.917% 07/25/33		12/26/2019	Paydown		64,335	64,335	62,460	62,655		1,680		1,680		64,335				1,157	07/25/2033
54251T-AD-1	LONG BEACH LOAN TST LBMLT_06-7 ABS LBMLT		12/26/2019	Paydown		838,061	838,061	398,208	361,165		476,896		476,896		838,061				9,633	08/25/2036
550279-AM-5	LUMINENT MORTGAGE TRUST LUM_06 RMBS_06-1		12/26/2019	Paydown		877,697	1,045,748	754,864	789,606		88,091		88,091		877,697				19,167	04/25/2036
55027X-AA-8	LUMINENT MORTGAGE TRUST LUM_06 CMO_06-5		12/26/2019	Paydown		735,163	954,075	475,537	515,707		219,456		219,456		735,163				14,176	07/25/2036
55028C-AA-3	LUMINENT MORTGAGE TRUST LUM_07 RMBS LUM		12/26/2019	Paydown		265,850	263,524	190,515	196,049		69,801		69,801		265,850				3,906	11/25/2036
55336V-AR-1	MPLX LP SENIORCORPBND 4.000% 03/15/28		01/30/2019	BARCLAYS CAPITAL		1,814,709	1,900,000	1,846,952	1,848,612		378		378		1,848,990		(34,281)	(34,281)	28,711	03/15/2028

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
55819T-AU-5	MOPK_20R ABS2016-20A 3.836% 07/27/30		10/24/2019	MORGAN STANLEY & CO. INC		14,182,500	15,000,000	15,000,000	15,040,937		100,966		100,966		15,141,903		(959,403)	(959,403)	673,290	07/27/2030
56585A-AS-1	MARATHON PETROLEUM CORP SENIORCORPBND 14		01/30/2019	BARCLAYS CAPITAL		686,785	725,000	689,916	690,661		251		251		690,912		(4,127)	(4,127)	9,183	04/01/2028
56585A-AS-1	MARATHON PETROLEUM CORP SENIORCORPBND 14		05/22/2019	Tax Free Exchange		7,634,152	8,000,000	7,612,806	7,621,027		13,125		13,125		7,634,152				195,067	04/01/2028
56585A-AT-9	MARATHON PETROLEUM CORP SENIORCORPBND 14		05/23/2019	Tax Free Exchange		13,920,734	14,135,000	13,918,443	13,919,325		1,409		1,409		13,920,734				409,040	04/01/2048
56846J-AC-2	MARNR 18-6A ABS2018-6A		08/15/2019	MORGAN STANLEY & CO. INC		9,850,000	10,000,000	10,000,000	10,027,512		(28,352)		(28,352)		9,999,159		(149,159)	(149,159)	465,574	07/28/2031
576429-AA-2	MARN 2007-2 A1 MARN 07-2		12/26/2019	Paydown		463,858	463,858	340,788	346,531		117,327		117,327		463,858				7,762	03/25/2047
576433-G8-3	MARN 06-0A1 SENIORABS06-0A1		12/01/2019	Paydown		591,552	702,461	665,090	661,414		(69,862)		(69,862)		591,552				11,905	04/25/2046
58013M-EZ-3	MARN 2006-0A1 3A ABS_06-0A1 3A1		12/01/2019	Paydown		5,062,482	5,455,914	3,881,636	4,232,967		829,515		829,515		5,062,482				95,705	04/25/2046
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		09/17/2019	JEFFRIES & CO. INC.		580,993	497,000	525,615	524,938		(861)		(861)		524,077		56,916	56,916	18,168	12/09/2035
585055-AT-3	MEDTRONIC INC CORP BND		04/05/2019	DIRECT		2,451,540	2,000,000	2,358,460	2,355,390		(2,830)		(2,830)		2,352,560		98,980	98,980	62,900	03/15/2040
585055-BS-4	MEDTRONIC INC SENIOR CORP BND		07/12/2019	Call 106.8040		2,963,811	2,775,000	2,971,886	2,924,274		(11,863)		(11,863)		2,912,411		(137,411)	(137,411)	268,939	03/15/2025
585055-BU-9	MEDTRONIC INC SENIOR CORP BND		07/12/2019	Various		5,218,545	4,627,000	4,871,683	4,865,691		(1,037)		(1,037)		4,864,654		(237,654)	(237,654)	698,934	03/15/2045
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER MEMORIAL		03/08/2019	DIRECT		2,368,862	2,057,000	2,378,678	2,374,025		(1,608)		(1,608)		2,372,417		(3,555)	(3,555)	71,424	07/01/2042
59023T-AA-3	MERRILL LYNCH ALTERNATIVE NOTE MANA_07-0		12/26/2019	Paydown		2,166,205	2,166,205	1,585,323	1,563,189		603,016		603,016		2,166,205				25,716	02/25/2037
59024F-AF-1	MANA_2007-A2 SENIORABS2007-A2		12/26/2019	Paydown		968,505	968,505	423,708	423,708		544,797		544,797		968,505				8,909	03/25/2037
59024J-AA-4	MERRILL LYNCH ALTERNATIVE NOTE SENIORABS		12/26/2019	Paydown		881,706	881,706	804,775	809,849		71,856		71,856		881,706				12,814	07/25/2047
59025E-AT-3	MANA_2007-OAR4 A MLA_07-0A4		12/26/2019	Paydown		673,441	673,441	550,956	565,482		107,960		107,960		673,441				14,211	08/25/2037
592173-AE-8	METROPOLITAN LIFE INS CO SURPLUS NT 144A		01/31/2019	DIRECT		1,933,114	1,584,000	1,956,752	1,931,347		(4,059)		(4,059)		1,927,287		5,826	5,826	31,918	11/01/2025
59802M-AE-7	MIDO_18-9A A2 ABS2018-9A		10/16/2019	MORGAN STANLEY & CO. INC		14,569,500	15,000,000	15,000,000	15,031,520		(51,155)		(51,155)		14,980,365		(410,865)	(410,865)	769,931	07/20/2031
617451-ER-6	MORGAN STANLEY CAPITAL I TRUST MSAC_06-H		12/26/2019	Paydown		237,856	237,856	230,839	231,240		6,616		6,616		237,856				3,800	03/25/2036
61751G-AC-1	MSM 2007-5AX 2A2 ABS_07-5AX 2A2		12/26/2019	Paydown		829,677	829,677	423,308	423,308		461,124		461,124		829,677				7,188	02/25/2037
61756V-AC-3	MSM 2007-14AR 1A WHOLE CMO 07-14AR		12/01/2019	Paydown		83,182	83,182	56,424	57,799		25,382		25,382		83,182				1,535	10/25/2037
61764A-AH-8	MSRR_2014-R6 WHOLECMO2014-R6		12/01/2019	Paydown		178	178	69,522	69,542		(69,364)		(69,364)		178				3,224	09/26/2035
61764P-BC-5	MSBAM_14-C19 SUB CMBS_14-C19 LNC2 144A		12/01/2019	Paydown		48,361	48,361	48,215	48,258		103		103		48,361				1,153	12/17/2046
61765D-AX-6	MSC_15-MS1 MSC_15-MS1 4.031% 05/15/48		01/29/2019	MORGAN STANLEY PASSPO		226,799	226,295	219,084	217,987		88		88		218,075		8,724	8,724	1,495	05/15/2048
61765T-AN-3	MORGAN STANLEY BAML TRUST MSBA SUB CMBS		05/15/2019	DIRECT		4,079,531	4,500,000	3,735,000	3,737,194		38,376		38,376		3,775,570		303,961	303,961	65,579	10/15/2048
61767Y-BA-7	MSC_18-H3 SENIORCMBS18-H3		12/01/2019	Paydown				3,217	3,076		(3,076)		(3,076)						250	07/15/2051
62942Q-BE-2	NRART_16-T1 ABS NRART 2016-T2 CT2 144A		06/06/2019	Call 100.0000		2,455,000	2,455,000	2,458,161	2,457,661		3,383		3,383		2,461,044		(6,044)	(6,044)	41,686	10/15/2049
62942Q-BE-2	NRART_16-T1 ABS NRART 2016-T2 CT2 144A		04/15/2019	Paydown		2,455,000	2,455,000	2,458,161	2,457,661		(2,661)		(2,661)		2,455,000				25,155	10/15/2049
63543T-AL-2	NATIONAL COLGTE STD LN 2005-3 NCSLT_05-3		12/26/2019	Paydown		3,407,463	3,407,460	2,052,995	2,751,404		656,058		656,058		3,407,463				48,998	10/25/2033
63939D-AD-7	NAVSL_14-8 NAVSL_14-8 3.292% 07/26/49		01/10/2019	BK AMER MERRIL LYNCH		1,057,815	1,056,000	1,050,883	1,054,873		196		196		1,055,069				2,746	07/26/2049
63939G-AD-0	NAVSL_15-2 NAVSL_15-2 3.292% 08/25/50		01/11/2019	BK AMER MERRIL LYNCH		1,205,115	1,203,000	1,198,719	1,198,719		237		237		1,198,957		6,158	6,158	2,678	08/25/2050
64033E-AB-2	NELNET STUDENT LOAN TRUST NSLT ABS_13-2		01/11/2019	BK AMER MERRIL LYNCH		5,005,273	5,000,000	5,000,000	5,000,000		855		855		5,000,855		4,418	4,418	11,128	08/26/2052
64072T-AC-9	CSC HOLDINGS LLC CORP BND 144A		10/15/2019	DIRECT		1,987,871	1,862,000	1,926,006	1,920,119		(8,598)		(8,598)		1,911,521		76,350	76,350	154,882	10/15/2025
64128X-AE-0	NEUBERGER BERMAN GROUP LLC/NEU SENIOR CO		06/21/2019	J.P. MORGAN SECURITIES INC		5,943,729	6,325,000	6,223,717	6,229,477		849		849		6,230,326		(286,597)	(286,597)	214,128	04/15/2045
641423-BY-3	NEVADA POWER COMPANY CORP BND		03/15/2019	Maturity		9,200,000	9,200,000	9,212,236	9,200,401		(401)		(401)		9,200,000				327,750	03/15/2019
64828C-BS-7	NEW RESI MORT LN TST NRZT_18-2		12/01/2019	Paydown		410,833	410,833	415,515	415,378		(4,545)		(4,545)		410,833				10,042	02/25/2058
64828C-DL-0	NEW RESI MORT LN TST NRZT_18-2		12/01/2019	Paydown		602,577	602,577	551,457	552,689		49,887		49,887		602,577				11,961	02/25/2058
64828C-EC-9	NRZT_2018-2A 2.583% 02/25/58		12/01/2019	Paydown		383,433	383,433	320,155	321,718		61,715		61,715		383,433				5,529	02/25/2058
64829J-AN-3	NRZT_17-1A ABS_17-1A B1 144A		12/01/2019	Paydown		680,557	680,557	703,536	701,049		(20,492)		(20,492)		680,557				16,541	02/25/2057
64829V-AE-6	NRZT_18-RPL1 SUBHOLECMO18RPL1144A		11/07/2019	AMHERST PIERPONT SECUI		23,840,092	24,724,000	22,088,443	22,067,173		179,258		179,258		22,246,431		1,593,661	1,593,661	931,312	12/25/2057
64830G-AL-0	NRZT_2018-1A ABS2018-1A		12/01/2019	Paydown		894,310	894,310	899,034	898,951		(4,641)		(4,641)		894,310				20,638	12/25/2057
64830G-AU-0	NRZT_2018-1A ABS2018-1A		12/01/2019	Paydown		737,559	737,559	743,145	743,049		(5,489)		(5,489)		737,559				18,022	12/25/2057
64830G-BC-9	NRZT_2018-1A ABS2018-1A		12/01/2019	Paydown		1,419,785	1,419,785	1,444,871	1,444,871		(25,086)		(25,086)		1,419,785				38,547	12/25/2057
655044-AE-5	NOBLE ENERGY INC CORP BND		06/21/2019	BARCLAYS CAPITAL		2,259,020	2,000,000	2,278,060	2,255,368		(3,211)		(3,211)		2,252,157		6,863	6,863	98,000	03/01/2041
65539C-BF-2	NMRR_11-4RA MEZZANINIHOLECMO11-4R144A		12/01/2019	Paydown			263,075	183,117	182,875		(182,875)		(182,875)						6,250	12/26/2035
65539E-AB-8	NMRR_2010-4RA_1A2 RMBS 4RA_1A 144A		07/26/2019	Call 100.0000		7,020,254	7,020,254	6,862,298	6,866,311		13,683		13,683		6,879,995		140,259	140,259	179,969	08/28/2034
65539E-AB-8	NMRR_2010-4RA_1A2 RMBS 4RA_1A 144A		06/01/2019	Paydown		701,259	701,259	685,481	685,882		15,377		15,377		701,259				12,810	08/28/2034
655844-BC-1	NORFOLK SOUTHERN CORPORATION CORP BND		06/15/2019	Various		22,500,000	22,500,000	23,183,528	22,802,213											



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
66989H-AK-4	NOVARTIS CAPITAL CORP SENIOR CORP BND		01/08/2019	MORGAN STANLEY PASSPO		703,966	694,000	702,369	702,273				(5)		702,268		1,697	1,697	3,856	11/20/2045
67109H-AL-2	OZLM_15-12A SENIORABS15-12A144A		02/05/2019	DIRECT		2,985,750	3,000,000	3,000,000	3,000,730		1,730		1,730		3,002,460		(16,710)	(16,710)	36,303	04/30/2027
67109Y-AQ-7	OAKC_15-12A 3.534% 07/23/30		08/15/2019	INC		14,746,500	15,000,000	15,000,000	15,029,640		(38,274)		(38,274)		14,991,366		(244,866)	(244,866)	522,602	07/23/2030
67111B-AG-5	OFSSBS_18-1A ABS2018-1A		10/16/2019	CREDIT SUISSE ZURICH		19,712,724	20,400,000	20,400,000	20,452,172		(74,512)		(74,512)		20,377,660		(664,936)	(664,936)	1,055,181	07/15/2031
67112C-AE-7	OZLM_2017-19A ABS_2017-19A_B 144A		06/05/2019	BK AMER MERRIL LYNCH		29,628,828	30,780,000	30,892,378	31,004,319		(59,321)		(59,321)		30,944,997		(1,316,169)	(1,316,169)	915,599	11/22/2030
67112G-AC-2	OZLM LTD OZLM_18-18A OZLM_18-18A		10/16/2019	INC		2,909,700	3,000,000	3,000,000	2,982,242		(7,258)		(7,258)		2,974,984		(65,284)	(65,284)	124,964	04/15/2031
67112K-AC-3	OCF_18-15A ABS2018-15A		10/16/2019	GREENSLIDGE		8,364,935	8,500,000	8,500,000	8,524,256		(30,773)		(30,773)		8,493,483		(128,548)	(128,548)	478,821	07/20/2031
67590Y-AQ-3	OCTNIP_26-R ABS2016-1A		09/26/2019	CREDIT SUISSE ZURICH		12,250,000	12,500,000	12,500,000	12,535,703		(40,601)		(40,601)		12,495,101		(245,101)	(245,101)	503,008	07/15/2031
682439-AC-8	AACMT_05-C6 AACMT_05-C6A		02/27/2019	DIRECT		3,223,169	2,828,698	3,098,038	3,069,182		(3,560)		(3,560)		3,065,621		157,548	157,548	34,424	10/13/2037
68383N-DI-0	OPTEUM MORTGAGE ACCEPTANCE COR CMO_06-1		12/26/2019	J.P. MORGAN SECURITIES		2,923,895	2,923,895	2,134,570	2,150,306		773,589		773,589		2,923,895				45,240	04/25/2036
68389X-AM-7	ORACLE CORPORATION CORP BND		07/09/2019	INC		3,710,887	2,953,000	3,461,790	3,453,628		(7,688)		(7,688)		3,445,939		264,948	264,948	156,960	07/15/2040
693475-AM-7	PNC FINC SERV GROUP INC THE CAPSECCORPBN		11/21/2019	DIRECT		3,097,500	3,000,000	2,872,500	2,872,500		1,728		1,728		2,874,228		223,272	223,272	143,075	12/31/2049
69351U-AN-3	PPL ELECTRIC UTILITIES CORP BND		07/17/2019	DIRECT		3,631,470	3,000,000	3,408,003	3,401,778		(6,119)		(6,119)		3,395,660		235,810	235,810	157,300	07/15/2041
69374J-AA-9	PSMC_18-3 SENIORHOLECMO18-3144A		01/07/2019	WELLS FARGO SECURITIES		979,112	978,959	975,262	975,265		(6)		(6)		975,259		3,853	3,853	4,133	08/25/2048
69374J-AA-9	PSMC_18-3 SENIORHOLECMO18-3144A		01/01/2019	Paydown		3,627	3,627	3,613	3,613		14		14		3,627				12	08/25/2048
69374J-AA-9	PSMC_18-3 SENIORHOLECMO18-3144A		02/01/2019	WELLS FARGO SECURITIES		396,750	400,000	394,524	394,546		1,353		1,353		395,899		851	851	2,800	08/25/2048
695114-BT-4	PACIFICORP CORP BND 7.700% 11/15/31		01/08/2019	DIRECT		2,534,271	1,866,000	2,555,694	2,532,967		(991)		(991)		2,531,976		2,295	2,295	21,951	11/15/2031
695114-CB-2	PACIFICORP PACIFICORP 6.100% 08/01/36		01/22/2019	DIRECT		1,366,124	1,131,000	1,436,090	1,429,384		(908)		(908)		1,428,477		(62,353)	(62,353)	34,112	08/01/2036
69688M-AE-5	PALMER SQU CLO LT PLMRS_18-2A ABS2018-2A		08/16/2019	MORGAN STANLEY & CO.		20,658,750	21,000,000	21,000,000	21,041,888		(42,066)		(42,066)		20,999,822		(341,072)	(341,072)	966,350	07/16/2031
69688M-AG-0	PLMRS_2018-2A ABS2018-2A		10/24/2019	INC		8,536,500	9,000,000	9,000,000	9,018,027		(27,524)		(27,524)		8,990,503		(454,003)	(454,003)	511,807	07/16/2031
698525-AA-0	PANOCH ENERGY CENTER LLC PANOCH ENERGY		02/13/2019	DIRECT		1,404,243	1,712,492	1,762,973	1,760,438		(717)		(717)		1,759,721		(355,477)	(355,477)	54,040	07/31/2029
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD SRUNSEC COR		08/15/2019	GOLDMAN SACHS & CO.		5,265,000	5,000,000	4,990,000	4,990,559		1,646		1,646		4,992,205		272,795	272,795	300,972	07/15/2022
717081-CY-7	PFIZER INC CORP BND 7.200% 03/15/39		08/01/2019	INC		5,245,321	3,408,000	4,804,067	4,779,418		(25,508)		(25,508)		4,753,910		491,411	491,411	215,386	03/15/2039
717081-EA-7	PFIZER INC SENIOR CORP BND		09/13/2019	JANE STREET CAPITAL		2,286,680	2,200,000	2,149,378	2,158,388		3,288		3,288		2,161,676		125,004	125,004	49,683	12/15/2026
718172-BD-0	PHILIP MORRIS INTL INC SENIOR CORP BND		04/05/2019	DIRECT		6,554,400	6,328,000	6,563,769	6,561,010		(1,255)		(1,255)		6,559,755		(5,354)	(5,354)	115,948	11/15/2043
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP BND		01/22/2019	CITICORP SECURITIES		1,307,499	1,363,000	1,341,610	1,341,906		22		22		1,341,928		(34,429)	(34,429)	20,778	10/01/2046
724060-AA-6	PIPELINE FUNDING COMPANY LLC PIPELINEFUN		07/15/2019	Redemption		10,364	10,364	12,174	12,105		(36)		(36)		12,069		(1,705)	(1,705)	588	01/15/2030
72703P-AB-9	PLANET FITNESS MASTER ISR LLC ABS18-1A14		06/03/2019	CANTOR FITZGERALD		1,311,476	1,240,625	1,240,625	1,240,643		8		8		1,240,651		70,825	70,825	14,472	09/05/2048
72703P-AB-9	PLANET FITNESS MASTER ISR LLC ABS18-1A14		12/05/2019	SECURITIES		11,250	11,250	11,250	11,250						11,250				14,727	09/05/2048
744448-CA-7	PUBLIC SERVICE CO OF COLORADO PUBLICSERV		09/17/2019	J.P. MORGAN SECURITIES		578,752	400,000	532,306	529,824		(3,165)		(3,165)		526,659		52,093	52,093	29,467	08/01/2038
74456Q-AP-1	PUBLIC SERVICE ELECTRIC & GAS MTG CORP B		09/17/2019	DIRECT		1,780,484	1,450,000	1,653,364	1,648,546		(6,156)		(6,156)		1,642,390		138,094	138,094	92,619	07/01/2035
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		03/08/2019	INC		544,824	565,000	543,658	543,933		84		84		544,017		807	807	11,331	03/01/2046
74531E-AC-6	PUGET SOUND ENERGY INC SECURED CORP BND		10/16/2019	DIRECT		2,278,070	1,697,000	2,106,405	2,088,682		(24,909)		(24,909)		2,063,772		214,298	214,298	119,450	03/09/2029
748940-AA-1	RESIDENTIAL FUNDING MTG SEC RF RFMSI_06-		12/01/2019	Paydown		114,222	156,161	122,710	123,173		(8,951)		(8,951)		114,222				5,156	06/25/2036
74913E-AJ-9	QUIEST CAPITAL FUNDING BND CORP		05/31/2019	Call	93.0000	810,960	872,000	795,700	797,844		1,464		1,464		799,308		72,692	72,692	(7,351)	02/15/2031
74922H-AA-0	RALI 2007-QH1 A1 WHOLE CMO 07-QH1 A1		12/26/2019	Paydown		1,490,347	1,490,347	1,097,196	1,101,471		388,876		388,876		1,490,347				18,238	02/25/2037
74922K-AH-8	RALI_07-QS1 RALI_07-QS1		12/25/2019	Paydown		568,478	991,899	524,168	556,791		11,687		11,687		568,478				16,398	01/25/2037
74928X-AF-8	RBSR_09-6 RIBS_09-6 1A2 144A		12/26/2019	Paydown		108,733	87,695	88,642	88,642						88,642				2,844	01/26/2036
74958V-AA-6	REST FNDG MTG SEC RFMSI_07-S9 WHOLE CMO		12/01/2019	Paydown		207,635	239,446	174,650	173,801		33,834		33,834		207,635				6,999	10/25/2037
751150-AH-6	RALI 2006-Q07 3A RALI_06-Q07		12/26/2019	Paydown		592,177	639,624	443,918	460,101		132,076		132,076		592,177				10,150	09/25/2046
751150-AJ-2	RALI 2006-Q07 3A RIBS_06-Q07 3A3		12/26/2019	Paydown			351,384	141,692	163,847		(163,847)		(163,847)						5,735	09/25/2046
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC CMB5_06-Q		12/26/2019	Paydown		292,133	292,133	177,836	186,802		105,331		105,331		292,133				4,281	01/25/2037
75115A-AA-9	RESIDENTIAL ACCREDIT LOANS INC RIBS_06-Q		12/01/2019	Paydown		391,602	526,333	422,960	422,216		(30,614)		(30,614)		391,602				17,215	08/25/2036
75115A-AB-7	RALI 2006-QS8 A2 RALI_06-QS8		12/01/2019	Paydown		241,471	324,550	262,877	262,424		(20,953)		(20,953)		241,471				10,615	08/25/2036
75115A-AC-5	RALI 2006-QS8 A3 RIBS_06-QS8		12/01/2019	Paydown		11,254	15,125	11,558	11,910		(656)		(656)		11,254				495	08/25/2036

E14.10

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment 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
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI_06-0		12/26/2019	Paydown		1,679,036	1,679,036	1,377,766	1,371,334		307,702		307,702		1,679,036				23,982	12/25/2036
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI_07-0S		12/25/2019	Paydown		1,313,906	1,810,056	1,059,765	1,112,949		200,956		200,956		1,313,906				27,225	04/25/2037
75116C-AM-8	RALI 2007-0S6 A1 RALI_07-0S6		12/25/2019	Paydown		543,586	748,852	548,131	550,977		(7,392)		(7,392)		543,586				11,553	04/25/2037
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C RASC_06-K		12/26/2019	Paydown		137,022	137,022	136,632	136,676		346		346		137,022				2,178	06/25/2036
75973Q-AA-5	RENAISSANCE FINANCE INC SENIORCORPND		02/28/2019	DIRECT		95,908	100,000	93,920	94,158		96		96		94,255		1,653	1,653	2,300	07/01/2027
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC RALI_05-0S		12/25/2019	Paydown		214,006	242,269	152,631	161,720		52,286		52,286		214,006				3,008	04/25/2035
76110W-7D-2	RASC 2005-KS11 M1 ABS_05-KS11 M11		12/26/2019	Paydown		2,564,778	2,564,778	1,638,652	2,447,542		117,236		117,236		2,564,778				43,521	12/25/2035
761119-AA-4	RESIDENTIAL ASSET SECURITIZATI RMB5_06-A		12/01/2019	Paydown		255,709	248,274	215,622	216,344		39,365		39,365		255,709				10,847	08/25/2036
76111X-VJ-6	RESIDENTIAL FUNDING MORTGAGE S CMO_05-SA		12/01/2019	Paydown		143,325	144,368	111,875	112,828		30,497		30,497		143,325				3,115	09/25/2035
761120-AC-8	RESIDENTIAL ASSET SECURITIZATI RAST_07-A		12/01/2019	Paydown		21,995	24,082	16,727	16,659		5,336		5,336		21,995				886	04/25/2037
76112B-T9-1	RAMP 2006-RS1 A13 ABS_06-RS1		12/26/2019	Paydown		455,469	455,469	334,200	368,020		87,449		87,449		455,469				7,691	11/25/2035
761713-AT-3	REYNOLDS AMERICAN INC REYNOLDS AMERICAN		06/21/2019	BNP PARIBAS CITICORP SECURITIES		1,374,378	1,101,000	1,378,485	1,374,885		(4,380)		(4,380)		1,374,505		3,873	3,873	42,129	06/15/2037
761713-AY-2	REYNOLDS AMERICAN INC SENIOR CORP BND		06/21/2019	MARKETS		477,254	445,000	490,134	471,275		(2,507)		(2,507)		468,768		8,486	8,486	16,786	09/15/2023
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP BND		06/27/2019	DIRECT		4,274,101	3,908,000	4,262,741	4,254,881		(7,189)		(7,189)		4,247,692		26,410	26,410	195,530	08/15/2035
771367-BX-6	ROCHESTER GAS AND ELECTRIC COR ROCHESTER		03/08/2019	DIRECT		1,574,470	1,278,000	1,527,430	1,520,741		(2,200)		(2,200)		1,518,541		55,929	55,929	42,999	09/01/2033
78413M-AL-2	SFAVE 15-5AVE SUB CMB5_15-5AVE B 144A		03/21/2019	DIRECT		450,478	463,906	440,520	441,067		291		291		441,357		9,121	9,121	6,446	01/05/2043
78447M-AD-0	SLMSTUDENTLOANTRUSTSLMA_13 ABS13-1		01/11/2019	BK AMER MERRIL LYNCH		6,876,634	6,748,000	6,910,311	6,931,752		849		849		6,932,601		(55,967)	(55,967)	16,144	11/25/2043
78447T-AA-1	SLMA 2013-M1 M1 SLMA_13-M1		10/28/2019	Paydown		2,438,305	2,438,305	2,405,826	2,431,928		6,377		6,377		2,438,305				54,354	10/28/2029
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SRUNSEC CORP		08/08/2019	DIRECT		4,988,540	5,000,000	4,794,050	4,795,508		5,507		5,507		4,801,014		187,526	187,526	90,854	05/12/2027
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		1,747,477	1,367,000	1,731,306	1,724,051		(9,249)		(9,249)		1,714,802		32,675	32,675	84,659	09/15/2037
80282K-AE-6	SANTANDER HOLDINGS USA INC SENIOR CORP B		05/09/2019	GOLDMAN SACHS & CO. J.P. MORGAN SECURITIES		417,024	401,000	395,119	395,549		264		264		395,813		21,211	21,211	14,837	07/17/2025
81618T-AC-4	SELECT INCOME REIT SENIOR CORP BND		04/30/2019	INC		8,655,120	9,000,000	8,983,440	8,989,075		530		530		8,989,605		(334,485)	(334,485)	304,875	02/01/2025
816851-AP-4	SEMPRA ENERGY SEMPRA ENERGY		07/16/2019	DIRECT		6,480,541	5,350,000	6,417,758	6,400,441		(16,142)		(16,142)		6,384,299		96,242	96,242	235,131	10/15/2039
816851-BJ-7	SEMPRA ENERGY SENIORCORPND		07/16/2019	BARCLAYS CAPITAL		1,673,038	1,700,000	1,677,118	1,677,543		224		224		1,677,767		(4,729)	(4,729)	65,544	02/01/2048
81744L-AZ-7	SEQUOIA MORTGAGE TRUST SEMT_07-2		12/20/2019	Paydown		1,008,043	1,008,043	785,966	863,170		144,873		144,873		1,008,043				11,526	06/20/2036
81881C-AC-1	SHACK 18-12 ABS2018-12A		09/26/2019	CREDIT SUISSE ZURICH		4,887,500	5,000,000	5,000,000	5,012,381		(15,679)		(15,679)		4,996,702		(109,202)	(109,202)	199,562	07/21/2031
81881Q-AW-6	SHACK 13-3A ABS2013-3A		06/05/2019	BK AMER MERRIL LYNCH		13,445,044	13,958,000	13,890,276	13,923,401		(14,314)		(14,314)		13,909,087		(464,043)	(464,043)	415,202	07/15/2030
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1		12/15/2019	Paydown		1,890,598	1,890,598	1,872,448	1,874,870		15,727		15,727		1,890,598				43,964	10/15/2042
828807-CG-0	SIMON PROPERTY GROUP LP SENIOR CORP BND		10/07/2019	Call 104.7603		6,285,618	6,000,000	6,410,048	6,241,990		(67,867)		(67,867)		6,174,123		(174,123)	(174,123)	495,993	12/01/2021
83611J-AC-9	SOUND POINT CLO LTD SINDPT_18-2 ABS2018-2		09/17/2019	CREDIT SUISSE ZURICH Redemption		24,476,563	25,000,000	25,000,000	25,075,222		(82,009)		(82,009)		24,993,213		(516,651)	(516,651)	1,305,294	07/26/2031
84474Y-AA-4	SOUTHWEST AIRLINES CO 2007-1 SECURED COR		08/01/2019	100.0000		541,090	541,090	606,021	573,756		(3,195)		(3,195)		570,561		(29,470)	(29,470)	25,258	02/01/2024
84861C-AF-2	SPIRIT MASTER FUNDING LLC SPMF ABS17-1A1		09/01/2019	Paydown		5,000,000	5,000,000	5,061,707	5,061,707		(61,707)		(61,707)		5,000,000				397,946	12/20/2047
85208N-AA-8	SPRINT SPECTRUM CO I / II / III / SECURED C		12/20/2019	Redemption 100.0000 CITICORP SECURITIES		278,500	278,500	276,759	276,976		445		445		277,421		1,079	1,079	5,849	09/20/2021
853496-AB-3	BUILDING MATERIALS CORP OF AME SENIOR CO		03/08/2019	MARKETS		518,665	511,000	521,220	519,151		(713)		(713)		518,438		227	227	16,082	02/15/2023
857477-BA-0	STATE STREET CORP JR SUBCORPND		11/26/2019	DIRECT		5,275,000	5,000,000	5,006,250	5,005,527		(906)		(906)		5,004,621		270,379	270,379	268,570	12/31/2049
858102-AZ-9	STOR 2016-1A ABS2016-1A		06/05/2019	BK AMER MERRIL LYNCH		19,036,038	19,750,000	19,750,000	19,806,665		(26,875)		(26,875)		19,779,790		(743,752)	(743,752)	434,212	06/15/2031
86212V-AE-4	STOREMASTERFUNDINGLLC SENIORABS18-1144A		01/11/2019	DIRECT		1,269,636	1,245,696	1,245,227	1,245,233		5		5		1,245,237		24,399	24,399	4,156	10/20/2048
86359A-KJ-1	STRUCTURED ASSET SECURITIES CO SASC_03-2		11/01/2019	Paydown		544,492	544,573	550,576	550,364		(5,872)		(5,872)		544,492				22,325	02/25/2033
86359B-IC-1	SAMI 2004-8 1A2 SAMI_04-8		12/01/2019	Paydown		918,891	918,891	775,904	777,225		141,666		141,666		918,891				22,044	07/25/2034
86359L-OS-1	STRUCTURED ASSET MORTGAGE INVE SAMI_05-A		12/01/2019	Paydown		18,611	21,036	14,112	14,792		3,819		3,819		18,611				460	03/25/2046
86359L-SM-2	STRUCTURED ASSET MORTGAGE INVE RMB5_06-A		12/26/2019	Paydown		291,714	291,714	213,215	212,809		78,905		78,905		291,714				3,924	02/25/2036
86360Q-AM-7	SAMI 2006-AR4 5A RMB5_06-AR4-5A1		12/26/2019	Paydown		919,442	1,032,868	835,923	838,927		80,516		80,516		919,442				10,949	06/25/2036
86360U-AC-0	SAMI_06-AR6 SAMI_06-AR6		12/26/2019	Paydown		195,610	274,718	174,642	133,435		62,174		62,174		195,610				3,664	07/25/2036
86361H-AA-2	SAMI 2006-AR7 A1 CMO_06-AR7 A1A		12/26/2019	Paydown		973,429	1,026,524	710,089	709,985		263,444		263,444		973,429				13,653	08/25/2036
86361H-AP-9	SAMI 2006-AR7 A1 SUPSEN ABS_06-A7 A11		10/17/2019	MORGAN STANLEY & CO. INC		13,601,117	15,769,411	9,133,408	9,646,487		588,262		588,262		10,234,749		3,366,368	3,366,368	343,853	08/25/2036
86361H-AP-9	SAMI 2006-AR7 A1 SUPSEN ABS_06-A7 A11		09/25/2019	Paydown			598,952	346,904	366,392		(366,392)		(366,392)		6,437				18,643	08/25/2036
86361W-AA-9	SAMI 2006-AR8 A1 CMO_06-AR8 A1A		12/26/2019	Paydown		1,207,568	1,207,568	859,717	885,202		322,365		322,365		1,207,568				18,643	10/25/2036
86803N-AA-5	SNSTR 2018-1 ABS 018-1_A 144A		11/20/2019	Paydown		4,439,885	4,439,885	4,438,612	4,436,816		3,069		3,069		4,439,885				140,193	11/20/2048
872287-AL-1	TCI COMMUNICATIONS INC CORP BND		07/29/2019	DIRECT		733,217	565,000	689,098	683,046		(6,212)		(6,212)		676,834					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
87231B-AG-8	TC1-FLATIRON CLO TFLAT_17-1A ABS 2017-1A		10/24/2019	MORGAN STANLEY & CO.		6,629,000	7,000,000	7,023,373	7,055,022		(31,664)		(31,664)		7,023,358		(394,358)	(394,358)	291,846	11/18/2030
87249L-AE-1	WINDR_17-4 SENIORABS17-4144A		09/26/2019	CREDIT SUISSE ZURICH		12,692,863	13,025,000	12,927,313	12,971,085		(26,965)		(26,965)		12,944,120		(251,258)	(251,258)	453,434	11/20/2030
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		11/25/2019	Paydown		5,000	5,000	5,000	5,000						5,000				154	11/25/2048
882484-AA-6	TEXAS HEALTH RESOURCES TEXAS HEALTH RESO		07/15/2019	DIRECT		1,650,539	1,469,000	1,496,301	1,496,074		(193)		(193)		1,495,881		154,658	154,658	42,582	11/15/2055
883556-BC-5	THERMO FISHER SCIENTIFIC INC SENIOR CORP		09/27/2019	Various		4,845,571	4,645,000	4,717,262	4,683,073		(7,225)		(7,225)		4,675,848		(30,848)	(30,848)	372,152	01/15/2023
88432V-AE-4	WIND RIVER CLO LTD WINDR_18-1A ABS2018-1		09/27/2019	CREDIT SUISSE ZURICH		16,753,500	17,000,000	17,000,000	17,041,792		(60,222)		(60,222)		16,981,569		(228,069)	(228,069)	822,846	07/15/2030
887317-AX-3	TIME WARNER INC SENIOR CORP BND		06/05/2019	Various		3,589,259	3,200,000	3,611,488	3,592,940		(3,681)		(3,681)		3,589,259				141,156	07/15/2045
891490-AR-5	TOSCO CORPORATION SENIOR CORP BND		02/28/2019	DIRECT		1,560,909	1,244,000	1,576,458	1,557,392		(5,588)		(5,588)		1,551,805		9,104	9,104	64,688	01/01/2027
89169D-AD-3	TPMT_17-3 WHOLECMO17-3144A		11/08/2019	Various		15,868,533	15,397,000	15,324,972	15,327,412		5,474		5,474		15,332,886		535,647	535,647	548,518	07/25/2057
89172P-AF-6	TPMT_16-2 WHOLECMO16-2144A		10/07/2019	SANDLER ONEIL & PARTNERS		12,168,750	12,000,000	11,593,593	11,609,972		30,238		30,238		11,640,211		528,539	528,539	361,963	08/25/2055
89172Y-AE-0	TPMT_2016-3 SUBWHOLECMO2016-3144A		11/01/2019	SANDLER ONEIL & PARTNERS		26,554,688	25,000,000	25,825,000	25,786,890		(17,754)		(17,754)		25,769,136		785,552	785,552	957,349	04/25/2056
89175J-AD-2	TPMT_2017-6 WHOLECMO2017-6		11/06/2019	SANDLER ONEIL & PARTNERS		24,750,000	25,000,000	23,978,244	24,001,268		60,681		60,681		24,061,950		688,050	688,050	760,590	10/25/2057
89655Y-AA-4	TRINITY RAIL LEASING LP TRL_09 ABS2009-1		12/01/2019	Paydown		49,997	49,997	54,872	54,549		(4,551)		(4,551)		49,997				1,793	11/16/2039
90131H-BG-9	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		3,613,013	2,938,000	3,629,987	3,619,003		(5,990)		(5,990)		3,613,013				52,558	12/15/2035
90131H-BH-7	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		902,638	734,000	906,879	904,135		(1,496)		(1,496)		902,638				13,100	12/15/2035
90131H-BJ-3	21ST CENTURY FOX AMERICA INC SENIOR CORP		01/22/2019	DIRECT		2,434,262	1,697,000	2,421,560	2,406,855		(1,576)		(1,576)		2,405,279		28,983	28,983	36,881	10/17/2036
90131H-BJ-3	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		8,953,894	6,328,000	9,029,835	8,975,001		(21,108)		(21,108)		8,953,894					10/17/2036
90131H-BL-8	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		4,943,027	4,000,000	5,057,163	4,949,945		(6,918)		(6,918)		4,943,027				96,361	11/15/2037
90131H-BZ-7	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		4,912,022	4,300,000	4,943,710	4,914,917		(2,895)		(2,895)		4,912,022				95,944	10/15/2045
90131H-CD-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Various		10,569,592	9,825,000	10,590,584	10,572,788		(3,196)		(3,196)		10,569,592				171,869	11/15/2046
90215L-AA-3	2018 A LTCG SECURITIZATION ISS SENIORABS		12/15/2019	Paydown		108,291	108,291	108,271	108,271		20		20		108,291				2,667	06/15/2048
907818-EW-4	UNION PACIFIC CORPORATION SENIORCORPND		03/14/2019	DIRECT		10,148,000	10,000,000	10,016,100	10,016,235		1,432		1,432		10,017,668		130,332	130,332	350,000	09/10/2048
907825-AA-1	UNION PACIFIC RAILROAD COMPANY SECURED C		05/14/2019	Redemption		100,000	34,400	35,195	34,978		(31)		(31)		34,947		(547)	(547)	555	05/14/2026
907834-AB-1	ANADARKO HOLDING CO CORP BND		09/18/2019	Tax Free Exchange		528,445	455,000	539,413	534,576		(6,131)		(6,131)		528,445				32,021	10/15/2026
90783T-AA-8	UNION PACIFIC CORPORATION SECURED CORP B		01/02/2019	Redemption		100,000	154,488	173,413	162,538		(13)		(13)		162,525		(8,037)	(8,037)	4,174	07/02/2025
90783V-AA-3	UNION PAC RAILROAD CO 2005-1 SENIOR CORP		07/02/2019	Redemption		100,000	175,056	196,291	191,430		(11)		(11)		191,419		(16,363)	(16,363)	4,469	01/02/2029
90932P-AA-6	UNITED AIRLINES INC 4.00% 04/11/26		10/11/2019	Redemption		100,000	14,186	14,710	14,564		(27)		(27)		14,537		(351)	(351)	425	04/11/2026
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		07/11/2019	CITICORP SECURITIES		3,797,038	3,394,000	3,308,179	3,309,335		1,095		1,095		3,310,430		486,608	486,608	95,032	06/01/2042
91324P-AR-3	UNITEDHEALTH GROUP INC CORP BND		03/08/2019	MARKETS		2,722,204	2,262,000	2,719,252	2,709,118		(3,461)		(3,461)		2,705,657		16,547	16,547	64,140	03/15/2036
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR CORP BND		07/15/2019	BANK OF AMERICA		1,342,475	1,028,000	1,271,425	1,267,598		(3,706)		(3,706)		1,263,892		78,583	78,583	56,239	02/15/2041
91412N-AG-5	UNIVERSITY OF CHICAGO UNSEC CORP BND		10/01/2019	Redemption		8,000	8,000	8,290	8,184		(41)		(41)		8,144		(144)	(144)	245	10/01/2024
92331N-AE-6	VENTR_30 SENIORABS30144A		10/16/2019	100,000		9,713,100	10,000,000	10,007,560	10,033,930		(38,277)		(38,277)		9,995,653		(282,553)	(282,553)	421,671	01/15/2031
92331N-AG-1	VENTR_30 ABS_2017-30A_C		06/05/2019	CREDIT SUISSE ZURICH		12,613,745	13,175,000	13,247,621	13,292,350		(26,232)		(26,232)		13,266,119		(652,374)	(652,374)	391,911	01/15/2031
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/01/2019	BK AMER MERRILL LYNCH		5,276,622	4,685,000	4,456,119	4,457,750		731		731		4,458,482		226,518	226,518	754,686	08/21/2054
925524-BG-4	VIACOM INC VIACOMINC 4.50% 03/01/21		09/13/2019	Call 112,6280		4,115,640	4,000,000	4,142,072	4,103,057		(32,888)		(32,888)		4,070,170		45,470	45,470	187,500	03/01/2021
928668-AH-5	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		11/20/2019	MORGAN STANLEY & CO.		3,000,000	3,000,000	2,974,170	2,984,308		15,692		15,692		3,000,000				73,500	11/20/2019
92922F-J2-5	WAMU MORTGAGE PASS-THROUGH CER CMO 05-AR		12/26/2019	INC		4,129	4,129	3,881	3,880		249		249		4,129				68	04/25/2045
92922F-U4-8	WAMU MORTGAGE PASS-THROUGH CER CMO 2005-		12/26/2019	Maturity		279,268	279,268	240,468	247,970		31,298		31,298		279,268				4,991	07/25/2045
92925C-BA-9	WAMU MPTC WAMU_05-A19 WHOLE CMO 05-AR19		12/26/2019	Paydown		42,506	42,506	33,367	38,637		3,869		3,869		42,506				739	12/25/2045
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		12/01/2019	Paydown		354,873	387,195	236,701	249,510		105,363		105,363		354,873				7,000	12/25/2046
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER CMO 07-0A		12/01/2019	Paydown		1,683,140	1,683,140	1,270,355	1,277,526		405,614		405,614		1,683,140				27,689	07/25/2047
92927B-AC-6	WAMU 2007-0A6 2A WAMU_07-0A6		12/01/2019	Paydown		454,691	892,338	619,495	657,428		(202,737)		(202,737)		454,691				8,874	07/25/2047
933635-AB-0	WAMU 2007-0A2 2A WHOLE CMO 07-0A2		12/01/2019	Paydown		535,307	499,588	366,653	364,513		170,794		170,794		535,307				7,988	03/25/2047
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		12/01/2019	Paydown		476,878	478,225	343,086	348,152		128,726		128,726		476,878				9,771	07/25/2046
93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		12/01/2019	Paydown		149,834	161,416	91,381	93,754		56,080		56,080		149,834				3,177	09/25/2046

E14.12

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
93364A-AB-8	WAMU 2007-0A3 2A WAMU 07-0A3		12/01/2019	Paydown		314,392	374,044	263,839	286,273		28,119		28,119		314,392				5,931	04/25/2047
93364A-AC-6	WAMU 2007-0A3 2A SUPSEN WHOLE CMO2007-0A		12/01/2019	Paydown		499,264	499,264	427,509	444,523		54,741		54,741		499,264				7,861	04/25/2047
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		12/01/2019	Paydown		2,190,086	2,190,086	1,691,184	1,758,749		431,337		431,337		2,190,086				41,661	06/25/2047
939336-5V-1	WMALT 2005-4 CB1 WMALT 05-4		12/25/2019	Paydown		174,257	193,938	145,696	158,372		15,885		15,885		174,257				3,232	06/25/2035
939336-X8-1	WAMU 05-AR1 WAMU 05-AR1		12/27/2019	Paydown		481,712	481,712	368,510	435,911		45,801		45,801		481,712				9,371	01/25/2045
939336-Z4-8	WAMU MORTGAGE PASS-THROUGH CER SUPERSEN		12/01/2019	Paydown		31,853	31,853	32,454	32,454		(600)		(600)		31,853				678	03/25/2035
93934F-PN-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		12/01/2019	Paydown		1,078,348	1,078,348	960,332	960,332		118,016		118,016		1,078,348				19,594	05/25/2046
93935H-AD-9	WASHINGTON MUTUAL MORTGAGE PAS WMALT 06-		12/26/2019	Paydown		461,089	461,089	201,437	187,146		273,943		273,943		461,089				2,933	09/25/2036
				CITIGROUP GLOBAL MKT																
94950J-AE-1	WELF 2018-1A ABS2018-1A		05/29/2019	INC		20,370,000	21,000,000	21,000,000	21,060,541		(28,884)		(28,884)		21,031,656		(661,656)	(661,656)	880,275	07/17/2031
94985K-AA-5	WFA 07-PA6 WHOLE CMO 07-PA6		12/01/2019	Paydown		474,208	487,118	380,137	385,546		88,663		88,663		474,208				12,196	12/28/2037
94985L-AG-0	WELLS FARGO MORTGAGE BACKED SE WFMB5_07-		10/01/2019	Paydown		780,844	814,179	714,249	714,249		66,595		66,595		780,844				36,942	09/25/2037
94989G-AJ-2	WFMLT 2012-RR2 2 WFMLT 12-RR2		12/26/2019	Paydown		6,517,196	6,517,196	4,733,519	5,241,261		1,275,936		1,275,936		6,517,196				72,419	08/27/2037
94989D-BB-4	WFCM 15-C27 CMBS WFCM 15-C27		02/28/2019	DIRECT		4,542,757	4,516,470	4,439,337	4,413,986		2,353		2,353		4,416,339		126,418	126,418	46,734	02/15/2048
				BANC OF AMERICA																
95000H-BH-4	WELLS FARGO COMMERCIAL MORTGAG WFCM 16-L		01/18/2019	SECURITIES LLC		215,944	226,295	219,317	219,854		40		40		219,894		(3,950)	(3,950)	1,101	10/15/2049
95000P-AX-2	WELLSFARGOCOMMERCIALMORTGAG WFCM 16-C37		02/28/2019	DIRECT		4,093,750	5,000,000	4,082,422	4,100,672		19,594		19,594		4,120,266		(26,516)	(26,516)	41,768	12/15/2049
970631-AA-5	WESTF 12-A SENIORABS12-A144A		12/15/2019	Paydown		67,371	67,371	66,192	66,272		1,099		1,099		67,371				2,183	09/15/2037
976657-AG-1	WEC ENERGY GROUP INC CORP BOND		07/10/2019	JEFFRIES & CO. INC.		2,959,894	2,363,000	2,745,903	2,735,432		(9,922)		(9,922)		2,725,510		234,384	234,384	114,356	04/01/2033
98978V-AB-9	ZOETIS INC SENIOR CORP BND		07/08/2019	UBS WARBURG LLC		10,229,200	10,000,000	10,021,910	10,012,019		(1,528)		(1,528)		10,010,491		218,709	218,709	306,042	02/01/2023
BCC28G-EV-9	ATLSS 2014-1 ABS 4.875% 01/15/30		04/29/2019	INFIN		20,405,368	21,255,591	21,316,414	21,326,111		(11,460)		(11,460)		21,314,651		(909,283)	(909,283)	424,247	01/15/2030
BCC28G-EV-9	ATLSS 2014-1 ABS 4.875% 01/15/30		04/15/2019	Paydown		826,543	826,543	828,908	829,285		(2,742)		(2,742)		826,543				9,828	01/15/2030
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		10/31/2019	Redemption		839,959	839,959	839,959	840,941		(335)		(335)		840,606		(647)	(647)	33,429	01/05/2035
				100.0000																
BGA0FU-CJ-1	ATLAS CLO FUNDING I LLC TERMLOAN		11/18/2019	Redemption		55,000	55,000	55,000	55,366		(138)		(138)		55,229		(229)	(229)	1,537	11/17/2027
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBD		07/31/2019	SPEC FIN		4,078,449	4,078,449	4,078,449	4,078,449						4,078,449				97,875	02/28/2043
				Redemption																
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBD		12/01/2019	100.0000		2,710,329	2,710,329	2,710,329	2,710,329						2,710,329				119,658	02/28/2043
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBD		07/25/2019	SPEC FIN		1,184,261	1,184,261	1,184,261	1,184,261						1,184,261				22,563	02/28/2043
				Redemption																
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBD		12/01/2019	100.0000		2,825,170	2,825,170	2,825,170	2,825,170						2,825,170				90,299	06/30/2023
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		10/01/2019	Paydown		8,250,256	8,250,256	8,250,256	8,250,256						8,250,256				192,515	01/15/2054
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		05/20/2019	Various		2,275	2,275	2,275	2,275					2,275		(2,275)	(2,275)	32	01/15/2054	
				Accordia Life and Annuity Company																
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		11/18/2019	Tax Free Exchange		43,716,378	43,716,378	43,716,378	43,716,378						43,716,378				2,466,402	01/15/2054
BGA0JD-TM-5	SUNNOVA EZ-OWN PORTFOLIO LLC ABS		02/28/2019	Paydown		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				151,323	06/25/2019
BGA0LN-HY-7	UBS2018-C14RR SENIOR CMBS 14 RR		04/01/2019	Paydown		44,848	44,848	42,183	42,192		2,657		2,657		44,848				394	12/15/2050
				Redemption																
BGA0LN-HY-7	UBS2018-C14RR SENIOR CMBS 14 RR		04/30/2019	100.0000		11,697	12,221	11,495	11,497		27		27		11,525		173	173	215	12/15/2050
BGA0LN-HY-7	UBS2018-C14RR SENIOR CMBS 14 RR		05/22/2019	Tax Free Exchange		25,876,197	27,324,929	25,701,108	25,706,348		169,850		169,850		25,876,197				555,745	12/15/2050
				Redemption																
BHM014-GK-7	DODGER TICKETS LLC DODGERTICKETSLLCSERAS		04/01/2019	100.0000		636,997	636,997	674,547	673,106		607		607		672,499		(35,502)	(35,502)	39,107	03/31/2030
BHM017-MA-5	DETROIT EDISON COMPANY DETROITEDISONCOMP		02/27/2019	DIRECT		3,194,521	2,960,000	3,154,166	3,134,714		(6,646)		(6,646)		3,128,068		66,453	66,453	69,131	10/01/2023
BHM021-3U-4	NORTHERN ILLINOIS GAS COMPANY NORTHERNIL		01/01/2019	DIRECT							(359)		(359)		359				3,093	12/15/2036
BHM022-86-7	CHEYENNE LIGHT FUEL AND PIIR CHEYENNELIGH		01/01/2019	DIRECT							(833)		(833)		833				5,892	11/20/2037
BHM03C-NS-2	ALLETE INC. ALLETEINC 6.020% 05/01/23		02/14/2019	DIRECT		2,329,628	2,114,000	2,304,353	2,283,689		(5,605)		(5,605)		2,278,084		51,544	51,544	41,007	05/01/2023
				Redemption																
BHM062-7E-0	BASIN ELECTRIC POWER COOPERATI BASINELEC		12/17/2019	100.0000		250,000	250,000	292,526	290,758		(3,034)		(3,034)		287,724		(37,724)	(37,724)	19,225	12/17/2028
				Redemption																
BHM0GB-10-1	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-		12/10/2019	100.0000		206,825	206,825	249,409	249,144		(1,102)		(1,102)		247,042		(40,216)	(40,216)	8,832	10/10/2031
BHM0J2-FU-1	UNITED ILLUMINATING CO UNITEDILLUMINATIN		01/01/2019	DIRECT							(199)		(199)		199				2,335	07/27/2040
BHM0J8-5Z-8	STERICYCLE INC. STERICYCLEINC.		06/14/2019	Call	102.6025	15,390,373	15,000,000	15,384,368	15,292,870		(72,523)		(72,523)		15,220,347		(220,347)	(220,347)	908,844	10/15/2020
				Redemption																
BHM0LC-EA-1	BASIN ELECTRIC POWER COOPERATI BASINELEC		10/01/2019	100.0000		841,840	841,840	831,725	832,055		486		486		832,540		9,300	9,300	33,674	10/01/2031
BHM0ME-M2-5	AQUARION WATER CO OF CONN AQUARIONWATERC		03/06/2019	DIRECT		4,083,440	4,000,000	4,027,971	4,027,328		(328)		(328)		4,027,000		56,440	56,440	102,483	08/15/2032

E14.13

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
BHM0MZ-C0-6	DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL		10/07/2019	Redemption																
BHM0NR-NS-7	STERICYCLE INC. STERICYCLE INC		06/14/2019	Call	100.0000	10,000,000	10,000,000	9,923,550	9,952,307		22,611		22,611		9,974,918		25,082	25,082	176,392	12/12/2019
BHM0W7-04-9	PORTLAND GENERAL ELECTRIC COMP PORTLANDG		02/14/2019	DIRECT		2,543,475	2,330,000	2,496,339	2,494,088		(623)		(623)		2,493,465		50,009	50,009	31,292	11/15/2042
BHM1AN-BZ-5	VERIZON CORPORATE SERVICES GRO VERIZONCO		02/19/2019	DIRECT		1,343,962	1,392,375	1,365,093	1,365,760		465		465		1,366,225		(22,263)	(22,263)	13,859	05/15/2035
BHM1AN-BZ-5	VERIZON CORPORATE SERVICES GRO VERIZONCO		12/15/2019	Redemption																
BHM1EZ-6U-1	PORTLAND GENERAL ELECTRIC COMP PORTLANDG		02/14/2019	DIRECT		1,476,780	1,500,000	1,469,354	1,476,030		1,804		1,804		1,477,833		(1,053)	(1,053)	24,159	01/06/2021
BHM1F9-40-6	HARDWOOD FUNDING LLC HARDWOODFUNDINGLLC		02/15/2019	DIRECT		988,720	1,000,000	969,566	971,486		520		520		972,006		16,714	16,714	7,600	06/07/2026
BHM1J8-0C-4	ELECTRIC TRANSMISSION TEXAS LL ELECTRICT		04/23/2019	DIRECT		2,070,388	2,114,000	2,002,681	2,005,256		1,506		1,506		2,006,762		63,626	63,626	52,674	03/17/2036
BHM1KX-MB-3	VIRGINIA INTERNATIONAL GATEWAY VIRGINIAI		02/26/2019	DIRECT		8,774,550	9,300,000	8,965,342	8,970,735		1,604		1,604		8,972,339		(197,789)	(197,789)	63,426	11/03/2041
BRTHW1-DO-0	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		09/03/2019	DIRECT		13,420	13,420	14,224	14,224		(81)		(81)		14,143		(723)	(723)	860	01/02/2025
BRTHW1-DO-0	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/02/2019	Redemption																
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		10/02/2019	DIRECT		27,671	26,400	28,033	27,907		(101)		(101)		27,806		(135)	(135)	1,363	01/02/2025
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/02/2019	Redemption																
BRTHW1-D6-7	NEW CARDINALS STADIUM LLC NEWCARDINALSST		01/01/2019	DIRECT		3,230,826	2,894,979	3,244,143	3,233,185		(1,074)		(1,074)		3,232,111		(1,285)	(1,285)	100,885	06/30/2032
BRTHW1-DE-0	CONSOLIDATED EDISON INC CONSOLIDATEDEDIS		12/30/2019	Redemption																
BRTHW1-F2-4	SCHREIBER FOODS INC SCHREIBERFOODSINC		01/01/2019	DIRECT		45,821	45,821	54,961	53,733		(852)		(852)		52,881		(7,060)	(7,060)	3,442	06/30/2022
BRTHW1-F6-5	GUADALUPE VALLEY ELECTRIC COOP GUADALUPE		12/01/2019	Redemption																
BRTHW1-FE-8	LINCOLN ELECTRIC HOLDINGS INC LINCOLNELE		04/18/2019	DIRECT		1,158,521	1,300,000	1,159,069	1,163,041		2,300		2,300		1,165,341		6,805	6,805	21,906	12/01/2045
BRTNVC-FB-8	AIR CARGO LOGISTICS FT WORTH T CORP BND		11/29/2019	Redemption																
BRTNWS-BW-0	AIR CARGO LOGISTICS FT WORTH T CORP BND		05/07/2019	DIRECT			262,500													
009089-AA-1	AIR CANADA SECURED CORP BND 144A	A	11/15/2019	Redemption																
009089-AA-5	AIR CANADA 20171 CLASS AA PASS ABS144A	A	01/08/2019	DIRECT		2,919,518	3,100,000	2,948,906	2,954,253		496		496		2,954,749		(35,231)	(35,231)	49,729	07/15/2031
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH CORP BND	A	03/15/2019	Paydown			384,339	384,339	384,332		8		8		384,339				7,447	09/15/2024
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH CORP BND	A	09/15/2019	Redemption																
11271L-AC-6	BROOKFIELD FINANCE INC SENIORCORPBND	A	05/28/2019	DIRECT		1,988,300	2,000,000	1,911,780	1,914,185		3,211		3,211		1,917,395		70,905	70,905	65,867	01/25/2028
349553-AM-9	FORTIS INC SENIOR CORP BND 144A	A	07/16/2019	J.P. MORGAN SECURITIES		307,973	310,000	292,515	294,941		925		925		295,866		12,107	12,107	7,471	10/04/2026
349553-AM-9	FORTIS INC SENIOR CORP BND 144A	A	04/18/2019	Call		183,432	190,000	179,283	180,770		306		306		181,076		8,924	8,924	(3,440)	10/04/2026
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH ABS 2013-	D	09/26/2019	INC		12,475,000	12,500,000	12,611,675	12,651,462		(285,942)		(285,942)		12,365,520		109,480	109,480	460,899	10/13/2030
033296-AA-2	ANCHF 2015-1A A ABS 4.300% 07/28/30	D	07/29/2019	Various		38,000,000	38,000,000	38,000,000	38,001,685		(1,685)		(1,685)		38,000,000				2,348,439	07/28/2030
03331J-AG-7	ANHC 18-10A ABS18-10A144A	D	02/05/2019	BANC OF AMERICA		295,650	300,000	300,000	300,001		8		8		300,009		(4,359)	(4,359)	4,532	10/15/2031
046353-AD-0	ASTRAZENECA PLC CORP BND	D	07/17/2019	J.P. MORGAN SECURITIES		8,395,200	6,223,000	7,750,734	7,721,730		(28,360)		(28,360)		7,693,370		701,831	701,831	337,831	09/15/2037
05363L-AW-3	AVERY 15-6A SUBABS15-6A144A	D	02/05/2019	MORGAN STANLEY PASSPO		346,955	350,000	350,000	349,788		(132)		(132)		349,656		(2,701)	(2,701)	3,733	08/05/2027
054536-AA-5	AXA SA SUBCORPBND 8.600% 12/15/30	D	12/13/2019	DIRECT		4,375,000	3,000,000	3,928,800	3,914,228		(53,986)		(53,986)		3,860,243		514,757	514,757	256,567	12/15/2030
05682V-AE-5	BAIN CAPITAL CREDIT CLO LTD BC ABS2018-2	D	08/19/2019	INC		3,920,400	4,000,000	4,000,000	4,011,001		(9,450)		(9,450)		4,001,551		(81,151)	(81,151)	185,047	07/19/2031
096260-BA-4	BLUEMOUNTAIN CLO LTD BLUEM_14- ABS14-2A1	D	09/17/2019	BARCLAYS CAPITAL		1,474,350	1,500,000	1,500,000	1,500,000		(1,238)		(1,238)		1,498,762		(24,412)	(24,412)	48,250	10/20/2030
09626Y-AU-4	BLUEM_2013-2A ABS_2013-2A_CR 144A	D	06/06/2019	CITIGROUP GLOBAL MKT		11,670,000	12,000,000	12,048,660	12,090,675		(22,451)		(22,451)		12,068,224		(398,224)	(398,224)	351,024	10/22/2030
09626J-AN-1	BLUEM_15-3A ABS2015-3A	D	08/08/2019	INC		10,275,300	10,485,000	10,485,000	10,522,896		(25,187)		(25,187)		10,497,709		(222,409)	(222,409)	349,586	04/20/2031
11042A-AA-2	BRITISH AIRWAYS PLC SECURED CORP BND 144	C	12/20/2019	Redemption																
12549B-AU-2	CIFC 13-2A ABS 2017-8A	D	05/28/2019	Various		13,615,000	14,000,000	14,006,325	14,076,452		(22,689)		(22,689)		14,053,764		(438,764)	(438,764)	397,119	10/18/2030

E14.14

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
12550M-AN-0	CIFC_2015-3A MEZZANINABS2015-3A144A	D	10/24/2019	MORGAN STANLEY & CO. INC		1,162,830	1,245,000	1,230,309	1,235,419		(2,265)		(2,265)		1,233,154		(70,324)	(70,324)	53,915	04/19/2029
12551J-AE-6	CIFC FUNDING LTD CIFC_17-4A ABS_2017-4A	D	08/13/2019	MORGAN STANLEY & CO. INC		6,919,500	7,000,000	7,045,521	7,070,193		(26,551)		(26,551)		7,043,642		(124,142)	(124,142)	246,084	10/24/2030
12551Y-AC-7	CIFC_18-3A ABS2018-3A 3.603% 07/18/31	D	08/13/2019	MORGAN STANLEY & CO. INC		16,214,550	16,500,000	16,500,000	16,545,943		(44,786)		(44,786)		16,501,157		(286,607)	(286,607)	738,456	07/18/2031
12551Y-AE-3	CIFC_18-3A ABS2018-3A 3.903% 07/18/31	D	10/24/2019	MORGAN STANLEY & CO. INC		4,770,000	5,000,000	5,000,000	5,013,996		(19,140)		(19,140)		4,994,856		(224,856)	(224,856)	283,360	07/18/2031
12805P-AJ-5	CAI_18-2A ABS18-2A144A	D	01/09/2019	DIRECT		3,958,652	3,900,000	3,899,562	3,899,560						3,899,559		59,093	59,093	9,874	09/25/2043
14311U-AC-2	CGMS_2016-3A ABS 2016-3A 144A	D	04/26/2019	MORGAN STANLEY & CO. INC		3,490,375	3,500,000	3,500,000	3,512,137		(7,925)		(7,925)		3,504,212		(13,837)	(13,837)	84,229	10/20/2029
22535W-AA-5	CREDIT AGRICOLE SA LONDON SENIORCORPBN1	D	09/13/2019	CALYON SECURITIES INC		3,055,110	3,000,000	3,045,720	3,034,663		(7,850)		(7,850)		3,026,813		28,297	28,297	119,813	01/31/2022
22845T-AW-9	CRNPT_15-3A ABS 4.051% 12/31/27	D	10/15/2019	Paydown		659	659	659	660		(1)		(1)		659				31	12/31/2027
25256L-AJ-0	DIMND_18-1A ABS18-1A 3.466% 07/22/30	D	02/05/2019	BNP PARIBAS		995,770	1,000,000	1,000,000	1,000,005		418		418		1,000,423		(4,653)	(4,653)	16,317	07/22/2030
26827E-AA-3	ECAF LTD 2015-1A ABS 3.473% 06/15/40	D	12/15/2019	Paydown		664,663	664,663	664,663	664,662						664,663				12,503	06/15/2040
26971H-AE-2	EGL_14-1A EGL_14-1A 4.500% 12/15/39	D	06/15/2019	Paydown		7,832,609	7,832,609	7,362,465	7,339,149		493,460		493,460		7,832,609				146,447	12/15/2039
28165R-AA-0	EDVES_16-1 ABS_16-1C 144A	D	12/26/2019	Paydown		2,764,387	2,764,387	2,634,482	2,696,521		67,866		67,866		2,764,387				53,760	05/26/2036
36173M-AA-4	GPIM_18-1 SUBABS18-1I 1.500% 10/15/60	D	10/15/2019	Paydown		105,676	105,676	105,676	105,676						105,676				799	10/15/2060
36173M-AB-2	GPIM_18-1 SUBABS18-1I 1.500% 10/15/60	D	10/15/2019	Paydown		66,048	66,048	66,048	66,047						66,048				504	10/15/2060
40490B-AE-8	HLA_17-2A ABS 2017-2A_B	D	06/05/2019	BK AMER MERRILL LYNCH J.P. MORGAN SECURITIES INC		11,359,938	11,695,000	11,657,342	11,624,093		(5,935)		(5,935)		11,618,157		(258,219)	(258,219)	356,109	01/17/2030
42086P-AE-3	KING_2018-8A SENIORABS2018-8A144A	D	10/16/2019	INC		6,169,700	6,437,500	6,347,375	6,366,562		(11,078)		(11,078)		6,355,484		(185,784)	(185,784)	258,604	04/20/2031
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD SENIOR HO	D	12/09/2019	Various		14,801,880	11,625,000	15,166,444	14,912,703		(69,791)		(69,791)		14,842,911		(41,031)	(41,031)	942,432	09/12/2043
44841S-AC-3	HUTCHISON WHAMPOA INTL LTD CORP BND 144A	D	01/22/2019	DIRECT		3,859,485	2,828,000	3,830,136	3,803,104		(2,885)		(2,885)		3,800,219		59,266	59,266	34,529	11/24/2033
456837-AM-5	ING GROEP NV SENIORCORPBN1	D	07/29/2019	Various		1,858,728	1,750,000	1,744,015	1,744,133		171		171		1,744,304		114,424	114,424	47,889	10/02/2028
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL JOHNSONCO	D	05/17/2019	Various		8,862,098	7,769,000	8,260,380	8,254,785		(4,316)		(4,316)		8,250,469		(481,469)	(481,469)	1,408,002	03/01/2041
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL SENIORCOR	D	05/17/2019	Call 108.0140		13,032,969	12,066,000	12,476,606	12,471,519		(3,767)		(3,767)		12,467,753		(401,753)	(401,753)	1,259,067	12/01/2041
478375-AS-7	JOHNSON CONTROLS INTERNATIONAL SENIORCOR	D	05/17/2019	Call 110.0660		11,614,164	10,552,000	11,084,559	11,079,766		(3,877)		(3,877)		11,075,889		(523,889)	(523,889)	1,427,198	09/14/2045
48250R-BG-0	KKR_12 ABS12144A 3.401% 10/15/30	D	01/16/2019	BANC OF AMERICA SECURITIES LLC		745,313	750,000	750,000	749,998		(20)		(20)		749,978		(4,666)	(4,666)	8,491	10/15/2030
48250R-BN-5	KKR FINANCIAL CLO LTD KKR_12 ABS12144A	D	12/12/2019	BANC OF AMERICA SECURITIES LLC		1,734,563	1,750,000	1,748,865	1,749,999		(355)		(355)		1,749,643		(15,081)	(15,081)	77,808	10/15/2030
48251T-AC-5	KKR-20 ABS20 3.951% 10/16/30	D	11/19/2019	CITIGROUP GLOBAL MKT INC		6,406,169	6,754,000	6,754,149	6,663,144		(10,589)		(10,589)		6,652,555		(246,386)	(246,386)	333,681	10/16/2030
60A0A7-ZT-0	EIRE JACKSONVILLE FLA LLC EIRE JACKSONVI	C	12/10/2019	BANC OF AMERICA SECURITIES LLC		1,854,827	1,854,827	1,967,056	1,938,127		(25,303)		(25,303)		1,912,825		(57,998)	(57,998)	85,715	09/10/2020
539439-AT-6	LLOYDS BANKING GROUP PLC SENIORCORPBN1	D	04/29/2019	BANC OF AMERICA SECURITIES LLC		784,320	750,000	747,735	747,803		61		61		747,864		36,456	36,456	24,172	08/16/2028
553205-AE-5	MP3_13-1A ABS_2013-1A_BR 144A	D	08/07/2019	BK AMER MERRILL LYNCH		10,073,188	10,250,000	10,250,000	10,297,971		(28,914)		(28,914)		10,269,057		(195,870)	(195,870)	350,952	10/21/2030
56846G-AE-4	MARNR_2017-4A ABS 2017-4A	D	06/05/2019	Various		11,835,000	12,000,000	12,012,500	12,262,925		(47,185)		(47,185)		12,215,740		(380,740)	(380,740)	352,693	10/26/2029
59801T-AN-3	MIDO_16-5A MEZZANINABS16-5A144A	D	02/05/2019	CITICORP SECURITIES		346,938	350,000	350,000	347,336		295		295		347,631		(693)	(693)	4,419	07/19/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC SENIORCORPBN1	D	01/23/2019	MARKETS		3,044,430	3,000,000	3,000,000	3,000,000						3,000,000		44,430	44,430	47,503	09/11/2029
63861V-AC-1	NATIONWIDE BUILDING SOCIETY SRBNCORPBN1	D	07/29/2019	JEFFRIES & CO. INC.		260,470	250,000	250,000	250,000						250,000		10,470	10,470	10,877	08/01/2024
67107K-BB-1	OP_14-7A ABS14-7A144A	D	02/05/2019	DIRECT		795,016	800,000	800,000	793,862		628		628		793,490		526	526	9,989	07/20/2029
67109U-AU-6	OZLM_15-11 ABS 3.686% 10/30/30	D	10/16/2019	BNP PARIBAS		4,869,000	5,000,000	5,045,535	5,057,674		(27,170)		(27,170)		5,030,504		(161,504)	(161,504)	210,203	10/30/2030
67110A-AU-7	OZLM LTD OZLM_15-13A ABS15-13A144A	D	09/17/2019	MORGAN STANLEY & CO. INC		2,979,750	3,000,000	3,000,000	3,000,881		(473)		(473)		3,000,408		(20,658)	(20,658)	100,036	07/30/2027
67572Y-BU-5	OCTNIP_2RR MEZZANINABS2RR144A	D	05/16/2019	PBC DOMINION SECURITIES INC		14,671,500	15,000,000	15,003,000	15,042,564		(17,533)		(17,533)		15,025,032		(353,532)	(353,532)	394,667	01/22/2030
67707B-AB-6	OAKC_15 SENIORABS15144A	D	08/19/2019	MORGAN STANLEY & CO. INC		6,081,875	6,250,000	6,185,000	6,213,510		(1,092)		(1,092)		6,212,418		(130,543)	(130,543)	207,449	01/20/2030
77587U-AE-2	RMRK_17-1A ABS_2017-1A B 144A	D	12/04/2019	MORGAN STANLEY & CO. INC		4,323,656	4,500,000	4,500,000	4,595,439		(46,560)		(46,560)		4,548,879		(225,222)	(225,222)	235,694	10/23/2030
80306A-AA-8	SAPPHIREAVIATIONFINANCEILLI SENIORABS18-1	D	02/04/2019	DIRECT		466,125	464,275	467,667	467,394		969		969		468,363		(2,238)	(2,238)	3,066	03/15/2040
80306A-AA-8	SAPPHIREAVIATIONFINANCEILLI SENIORABS18-1	D	01/15/2019	Paydown		3,465	4,475	4,507	4,505		(1,040)		(1,040)		3,465				16	03/15/2040

E14.15

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
817277-AA-6	SENSATA TECHNOLOGIES UK FINANC SENIOR CO	D	04/18/2019	DIRECT CITICORP SECURITIES		421,813	397,000	413,873	412,405		(822)		(822)		411,583		10,229	10,229	17,093	02/15/2026
83668R-AM-4	SOCIETE GENERALE SA SRBNCORPBND144A	D	04/29/2019	MARKETS		2,121,300	2,000,000	1,994,800	1,994,784		277		277		1,995,061		126,239	126,239	59,903	09/14/2028
83609G-AS-4	SNPDT 15-2AR ABS 2015-2A CR	D	06/06/2019	CREDIT SUISSE ZURICH		10,450,650	10,500,000	10,500,000	10,529,837		(13,719)		(13,719)		10,516,119		(65,469)	(65,469)	293,671	07/20/2027
83610C-AD-3	SPCLO 12 ABS 16-2A-C 144A	D	01/16/2019	BK AMER MERRIL LYNCH		2,495,625	2,500,000	2,474,525	2,499,047		412		412		2,499,460		(3,835)	(3,835)	32,811	10/20/2028
83610C-AL-5	CMHC 3.482% 10/20/28	D	03/01/2019	Call 100.0000		2,500,000	2,500,000	2,500,000	2,499,991		(7)		(7)		2,499,984		16	16	31,677	10/20/2028
83611G-AE-1	SNPDT 2017-3 ABS 2017-3-3A_B	D	06/06/2019	INC		6,781,600	7,000,000	7,000,000	7,040,883		(11,949)		(11,949)		7,028,933		(247,333)	(247,333)	204,764	10/20/2030
853254-BM-1	STANDARD CHARTERED PLC SENIORCORPBND144A	D	03/08/2019	DIRECT		1,007,900	1,000,000	1,000,000	1,000,000						1,000,000		7,900	7,900	18,522	01/04/2023
87155M-AC-5	SYMPH 5 SYMP 5A 4.097% 01/15/24	D	04/15/2019	Paydown		656,000	656,000	656,559	656,066		(66)		(66)		656,000				13,630	01/15/2024
89300J-AJ-7	TRALEE CLO III LTD TRAL 18-5A SUBABS144	D	09/04/2019	DIRECT		4,712,500	5,000,000	5,000,000	4,999,475		(5,412)		(5,412)		4,994,063		(281,563)	(281,563)	251,371	10/20/2028
90213J-AG-2	TYCO ELECTRONICS GROUP SA CORP BND	D	09/23/2019	BARCLAYS CAPITAL		3,764,079	2,619,000	3,566,656	3,548,250		(23,905)		(23,905)		3,524,345		239,734	239,734	182,975	10/01/2037
90351D-AH-0	UBS GROUP FUNDING SWITZERLAND SENIOR COR	D	09/13/2019	UBS WARBURG LLC		3,264,105	3,250,000	3,208,595	3,224,781		5,599		5,599		3,230,379		33,726	33,726	96,891	02/01/2022
92325Q-AQ-0	VENTR 18-32A ABS2018-32A	D	10/16/2019	CITIGROUP GLOBAL MKT INC		19,553,800	20,000,000	20,000,000	20,055,743		(74,525)		(74,525)		19,981,218		(427,418)	(427,418)	1,051,125	07/15/2031
92915P-AP-0	VOYA CLO LTD VOYA 14-1A ABS2014-1A	D	11/07/2019	MORGAN STANLEY & CO. INC		4,712,500	5,000,000	5,000,000	5,016,591		(21,044)		(21,044)		4,995,547		(283,047)	(283,047)	238,119	04/18/2031
949496-AS-2	WELF 15-1A ABS 2015-1A CR 144A	D	06/05/2019	Call 100.0000		7,000,000	7,000,000	7,000,000	6,994,196		(3,329)		(3,329)		6,990,867		9,133	9,133	233,890	10/20/2027
BGA0H2-18-2	OZLM FUNDING LTD TERMLOAN	C	02/15/2019	CREDIT Redemption		21,036,249	21,036,249	21,036,249	21,036,249						21,036,249				322,580	01/17/2031
BGA0H2-18-2	OZLM FUNDING LTD TERMLOAN	C	01/17/2019	100.0000		31,250	31,250	31,250	31,250						31,250				377	01/17/2031
BHM104-FT-4	UNITED ENERGY DISTRIBUTION PTY UNITEGENE	D	03/01/2019	DIRECT		2,093,283	2,114,000	2,080,385	2,084,634		1,430		1,430		2,086,064		7,219	7,219	28,699	10/13/2022
BHM1JV-PW-0	ETSA UTILITIES FINANCE PTY LTD ETSAUTILI	D	04/08/2019	DIRECT		1,253,096	1,300,000	1,192,950	1,197,996		2,689		2,689		1,200,685		52,411	52,411	28,756	08/10/2028
G7572L-AB-5	RISE 14-1 ABS 14-1 A 6.740% 02/15/39	D	03/15/2019	Paydown		12,810,669	12,863,827	12,962,450	12,848,003		(37,334)		(37,334)		12,810,669				151,366	02/15/2039
G77785-AJ-5	STWRT 15-1A SUBABS2015-1A	D	10/24/2019	MORGAN STANLEY & CO. INC		5,856,250	6,250,000	6,261,250	6,282,844		(26,181)		(26,181)		6,256,663		(400,413)	(400,413)	283,581	01/15/2030
Z922LG-FH-6	FDI LTD FDF 15-1A SENIORABS15-1X	D	08/30/2019	Tax Free Exchange		499,438	500,000	499,250	499,328		110		110		499,438				17,600	11/12/2030
<b>3899999</b>	<b>Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					<b>2,363,191,539</b>	<b>2,330,849,015</b>	<b>2,351,022,671</b>	<b>2,347,976,916</b>		<b>31,400,689</b>		<b>31,400,689</b>		<b>2,379,376,368</b>		<b>(35,783,662)</b>	<b>(35,783,662)</b>	<b>97,337,107</b>	<b>XXX</b>
637432-MT-9	NATIONAL RURAL UTILITIES COOP CAPSEC COR	D	07/16/2019	BARCLAYS CAPITAL		492,550	500,000	492,500	493,073		83		83		493,157		(607)	(607)	17,021	04/30/2043
64952G-AF-5	NEW YORK LIFE Sub NEW YORK LIFE INSURANC	D	07/15/2019	DIRECT		803,374	565,000	762,746	759,404		(3,189)		(3,189)		756,215		47,159	47,159	25,531	11/15/2039
854502-AF-8	STANLEY BLACK & DECKER INC CAPSEC CORP B	D	02/25/2019	Call 100.0000		1,000,000	1,000,000	1,080,000	1,000,000						1,000,000				13,790	12/15/2053
<b>4899999</b>	<b>Subtotal - Bonds - Hybrid Securities</b>					<b>2,295,924</b>	<b>2,065,000</b>	<b>2,335,246</b>	<b>2,252,477</b>		<b>(3,106)</b>		<b>(3,106)</b>		<b>2,249,372</b>		<b>46,552</b>	<b>46,552</b>	<b>56,342</b>	<b>XXX</b>
464287-24-2	ISHARES IBOXX INVESTMENT GRADE	D	01/02/2019	Various		45,205,672	0.000	44,911,640	44,426,361	549,685	17,590		567,275		44,993,636		212,036	212,036		
<b>8099999</b>	<b>Subtotal - Bonds - SVO Identified Funds</b>					<b>45,205,672</b>		<b>44,911,640</b>	<b>44,426,361</b>	<b>549,685</b>	<b>17,590</b>		<b>567,275</b>		<b>44,993,636</b>		<b>212,036</b>	<b>212,036</b>		<b>XXX</b>
577277-AA-6	SAFARILAND LLC TERM LOAN		06/28/2019	Redemption		2,588,836	2,588,836	2,588,836	2,588,836						2,588,836				91,312	11/18/2023
577277-AA-6	SAFARILAND LLC TERM LOAN		07/31/2019	Blue Eagle		9,539,262	9,696,835	9,696,835	9,696,835						9,696,835		(157,574)	(157,574)	399,538	11/18/2023
74736H-AC-2	Q HOLDING COMPANY SENIOR SECUREDTERM LOA		03/29/2019	Redemption		7,687	7,687	7,687	7,687						7,687				91	12/18/2021
74736H-AC-2	Q HOLDING COMPANY SENIOR SECUREDTERM LOA		06/17/2019	Blue Eagle		2,830,049	2,943,981	2,943,981	2,943,981						2,943,981		(113,932)	(113,932)	73,483	12/18/2021
BGA0FT-79-7	CADENCE AEROSPACE SENIOR SECURED TERM LO		03/29/2019	Various		39,155	38,832	38,832	38,832		11		11		38,872		282	282	1,448	11/14/2023
BGA0FT-79-7	CADENCE AEROSPACE SENIOR SECURED TERM LO		06/17/2019	Various		14,618,800	15,489,298	15,361,820	15,373,386		8,337		8,337		15,381,723		(762,923)	(762,923)	885,927	11/14/2023
BGA0HA-EZ-0	WESCO ALLIANCEBERNSTEIN		09/11/2019	CREDIT		4,927,304	4,962,406	4,923,039	4,923,965		4,082		4,082		4,928,047		(744)	(744)	237,392	06/14/2024
BGA0HA-EZ-0	WESCO ALLIANCEBERNSTEIN		06/28/2019	Redemption		25,063	25,063	24,864	24,869		9		9		24,877		185	185	576	06/14/2024
BGA0JJ-61-3	GLOBECCOMI SYSTEMS INC TERMLOAN		03/29/2019	Redemption		9,206	9,206	9,045	9,053		5		5		9,058		148	148	169	06/29/2024
BGA0JJ-61-3	GLOBECCOMI SYSTEMS INC TERMLOAN		06/17/2019	Blue Eagle		3,412,399	3,664,125	3,600,003	3,602,938		4,163		4,163		3,607,102		(194,702)	(194,702)	115,238	06/29/2024
BGA0JQ-SC-9	MINISTRY DDTL F TERMLOAN		03/29/2019	Various		7,369	7,369	7,369	7,369						7,369				141	12/02/2022
BGA0JQ-SC-9	MINISTRY DDTL F TERMLOAN		06/17/2019	Various		3,047,955	3,203,989	3,203,989	3,203,989						3,203,989		(156,034)	(156,034)	97,722	12/02/2022
BGA0JQ-SD-7	MINISTRY INCREMENTAL TL TERMLOAN		03/29/2019	Redemption		12,107	12,107	12,107	12,107						12,107				192	12/02/2022
BGA0JQ-SD-7	MINISTRY INCREMENTAL TL TERMLOAN		06/17/2019	Blue Eagle		4,514,802	4,745,929	4,745,929	4,745,929						4,745,929		(231,127)	(231,127)	129,354	12/02/2022
BGA0JQ-SE-5	MINISTRY INITIAL TL TERMLOAN		03/29/2019	Redemption		13,301	13,301	13,301	13,301						13,301				211	12/02/2022

E14.16

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
BGA0JQ-SE-5	MINISTRY INITIAL TL TERMLOAN		06/17/2019	Blue Eagle		4,947,456	5,200,731	5,200,731	5,200,731						5,200,731		(253,276)	(253,276)	141,750	12/02/2022
				Redemption																
BGA0JY-WB-6	FOUNDATION RISK PARTNERS TERMLOAN		04/01/2019	100.0000		27,373	27,373	26,951	26,975		7		7		26,982		391	391	493	07/19/2023
BGA0JY-WB-6	FOUNDATION RISK PARTNERS TERMLOAN		06/17/2019	Blue Eagle		5,230,879	5,448,832	5,364,720	5,369,590		6,793		6,793		5,376,383		(145,505)	(145,505)	238,846	07/19/2023
BGA0K8-WF-5	PHYNET TERMLOAN 7.202% 08/13/24		10/01/2019	CREDIT		9,212,390	9,412,403	9,288,556	9,294,350		13,184		13,184		9,307,534		(95,144)	(95,144)	924,540	08/13/2024
BGA0K8-WF-5	PHYNET TERMLOAN 7.202% 08/13/24		09/30/2019	Redemption		93,976	95,315	94,061	94,120		74		74		94,194		(217)	(217)	4,772	08/13/2024
BRSSFII-EA-5	HOOVER GROUP INC SENIOR SECURED TERM NOT		03/29/2019	100.0000		49,850	27,436	26,476	26,634		77		77		26,711		23,139	23,139	710	01/28/2021
BRSSFII-EA-5	HOOVER GROUP INC SENIOR SECURED TERM NOT		06/17/2019	Blue Eagle		10,182,519	10,606,790	10,235,553	10,296,843		58,772		58,772		10,355,614		(173,096)	(173,096)	542,683	01/28/2021
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					75,337,738	78,228,167	77,414,685	77,502,350		95,514		95,514		77,597,862		(2,260,129)	(2,260,129)	3,886,588	XXX
8399997	Total - Bonds - Part 4					2,833,191,994	2,864,385,148	2,811,451,334	2,811,095,879	549,685	32,469,597		33,019,282		2,844,113,921		(32,526,908)	(32,526,908)	108,952,659	XXX
8399998	Total - Bonds - Part 5					2,358,002,472	2,089,160,592	2,334,479,024			1,012,359		1,012,359		2,335,497,370		16,199,368	16,199,368	34,068,741	XXX
8399999	Total - Bonds					5,191,194,466	4,953,545,740	5,145,930,358	2,811,095,879	549,685	33,481,956		34,031,641		5,179,611,291		(16,327,540)	(16,327,540)	143,021,400	XXX
78409B-20-7	SCE TRUST III		02/11/2019	WELLS FARGO ADVISORS		10,000,000		221,500	276,000					276,000			(54,500)	(54,500)		
902973-83-3	US BANCORP PFD STK		04/23/2019	DIRECT		40,000,000		1,071,978	1,179,600					1,179,600			(107,622)	(107,622)	32,500	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,293,478	XXX	1,455,600	1,455,600						1,455,600		(162,122)	(162,122)	32,500	XXX
369604-BQ-5	GENERAL ELECTRIC CO CAPSEC CORP BND		04/23/2019	MERRILL LYNCH & CO.		2,038,000,000		1,890,653	2,026,875		(130)		(130)	2,025,460		(134,807)	(134,807)	36,514		
48126H-AC-4	JPMORGAN CHASE & CO SUB CORP BND		04/23/2019	BARCLAYS CAPITAL		950,000,000		1,009,565	964,250		(471)		(471)	959,695		49,870	49,870	32,677		
55261F-AG-9	M&T BANK CORPORATION CAPSEC CORP BND		04/23/2019	SUMRIDGE PARTNERS, LLC		350,000,000		375,813	373,188		(779)		(779)	364,514		12,077	12,077	15,614		
693475-AK-1	PNC FINC SERV GROUP INC THE CAPSEC CORP		04/23/2019	MERRILL LYNCH & CO.		1,000,000,000		1,065,000	1,107,500		(5,385)		(5,385)	1,041,301		23,699	23,699	49,313		
268317-AF-1	ELECTRICITE DE FRANCE SA CAPSEC CORP BND		04/24/2019	MORGAN STANLEY & CO.		1,000,000,000		1,016,600	1,050,000		(1,980)		(1,980)	1,025,717		(9,117)	(9,117)	38,792		
974153-AA-6	WINGSTOP FUNDING LLC ABS 18-1-A2 144A		12/05/2019	Paydown		3,750,000		3,750	3,750					3,750				151		
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					5,361,381	XXX	5,525,563	5,428,403		(8,745)		(8,745)		5,419,658		(58,278)	(58,278)	173,061	XXX
BGA0E6-1S-2	FEDERAL HOME LOAN BANK OF BOST		01/17/2019	LOANS		15,415,000		1,541,500	1,541,500					1,541,500						
8699999	Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred					1,541,500	XXX	1,541,500	1,541,500						1,541,500					XXX
8999997	Total - Preferred Stocks - Part 4					8,196,359	XXX	8,522,663	8,425,503		(8,745)		(8,745)		8,416,758		(220,400)	(220,400)	205,561	XXX
8999998	Total - Preferred Stocks - Part 5					4,602,864	XXX	4,768,480							4,768,480		(165,616)	(165,616)	55,570	XXX
8999999	Total - Preferred Stocks					12,799,223	XXX	13,291,143	8,425,503		(8,745)		(8,745)		13,185,238		(386,016)	(386,016)	261,131	XXX
9799997	Total - Common Stocks - Part 4						XXX													XXX
9799998	Total - Common Stocks - Part 5					10,956,375	XXX	10,956,375							10,956,375					XXX
9799999	Total - Common Stocks					10,956,375	XXX	10,956,375							10,956,375					XXX
9899999	Total - Preferred and Common Stocks					23,755,598	XXX	24,247,518	8,425,503		(8,745)		(8,745)		24,141,613		(386,016)	(386,016)	261,131	XXX
9999999	Totals					5,214,950,064	XXX	5,170,177,876	2,819,521,382	549,685	33,473,211		34,022,896		5,203,752,904		(16,713,556)	(16,713,556)	143,282,531	XXX

E14.17



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3130AC-C8-5	FHLB INDIANAPOLIS PP AGENCY BND FHLB		06/26/2019	DIRECT	12/02/2019	Call 100.0000	250,000	248,050	250,000	248,092		42		42			1,908	1,908	6,163	2,503
38380A-LP-0	GNMA SENIORAGENCYCMO16-116		01/01/2019	Interest Capitalization	01/09/2019	DIRECT	6,418	6,418	5,717	6,418							(702)	(702)	8	
912810-RH-3	UNITED STATES TREASURY GOVT BND		05/31/2019	WELLS FARGO SECURITIES	05/31/2019	WELLS FARGO SECURITIES	37,700,000	41,439,814	41,933,010	41,439,530		(284)		(284)			493,480	493,480		
912828-6T-2	UNITED STATES TREASURY SENIOR GOVT BND		07/03/2019	DIRECT	11/12/2019	Various	66,420,000	68,908,160	70,280,318	68,876,980		(31,179)		(31,179)			1,403,338	1,403,338	433,539	210,044
912828-Y2-0	UNITED STATES TREASURY SENIOR GOVT BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,050,000	1,059,345	1,057,465	1,059,202		(143)		(143)			(1,737)	(1,737)	6,548	5,482
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND		10/29/2019	DIRECT	12/18/2019	Various	81,000,000	79,357,887	79,574,442	79,374,594		16,707		16,707			199,847	199,847	401,039	268,257
912828-YS-3	UNITED STATES TREASURY SENIOR GOVT BND		11/08/2019	Various	12/11/2019	Various	90,000,000	88,726,906	89,486,328	88,734,878		7,972		7,972			751,450	751,450	100,481	
912833-7T-1	UNITED STATES TREASURY SENIOR GOVT BND		11/20/2019	DIRECT	12/06/2019	CITI CORP SECURITIES	22,000,000	16,338,234	16,509,460	16,357,269		19,035		19,035			152,191	152,191		
912833-X9-6	UNITED STATES TREASURY SENIOR GOVT BND		11/20/2019	DIRECT	12/06/2019	NOMURA SECURITIES INTL. INC.	30,000,000	20,789,040	21,042,900	20,814,228		25,188		25,188			228,672	228,672		
<b>0599999. Subtotal - Bonds - U.S. Governments</b>							<b>328,426,418</b>	<b>316,873,854</b>	<b>320,139,640</b>	<b>316,911,191</b>		<b>37,338</b>		<b>37,338</b>			<b>3,228,447</b>	<b>3,228,447</b>	<b>947,778</b>	<b>486,286</b>
268317-AT-1	ELECTRICITE DE FRANCE SA SRUNSEC CORP BN	D	01/09/2019	DIRECT	05/30/2019	DIRECT	5,000,000	4,609,100	5,300,000	4,611,098		1,998		1,998			688,902	688,902	175,000	79,861
<b>1099999. Subtotal - Bonds - All Other Governments</b>							<b>5,000,000</b>	<b>4,609,100</b>	<b>5,300,000</b>	<b>4,611,098</b>		<b>1,998</b>		<b>1,998</b>			<b>688,902</b>	<b>688,902</b>	<b>175,000</b>	<b>79,861</b>
13063A-7D-0	CALIFORNIA STATE OF MUNI BND GO		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	675,000	977,603	971,089	977,234		(368)		(368)			(6,145)	(6,145)	26,143	24,227
452152-GS-4	ILLINOIS STATE OF MUNI BND GO		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	750,000	852,900	830,610	852,570		(330)		(330)			(21,960)	(21,960)	15,466	13,322
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>							<b>1,425,000</b>	<b>1,830,503</b>	<b>1,801,699</b>	<b>1,829,804</b>		<b>(698)</b>		<b>(698)</b>			<b>(28,105)</b>	<b>(28,105)</b>	<b>41,609</b>	<b>37,549</b>
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO MUNI BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,375,000	1,728,375	1,681,818	1,727,923		(452)		(452)			(46,106)	(46,106)	28,620	25,561
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,375,000	2,079,413	2,042,164	2,078,943		(470)		(470)			(36,779)	(36,779)	18,305	14,695
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>							<b>2,750,000</b>	<b>3,807,788</b>	<b>3,723,982</b>	<b>3,806,866</b>		<b>(922)</b>		<b>(922)</b>			<b>(82,885)</b>	<b>(82,885)</b>	<b>46,925</b>	<b>40,256</b>
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC		02/20/2019	DIRECT	12/01/2019	Redemption 100.0000	4,589	5,584	4,589	5,571		(14)		(14)			(982)	(982)	213	64
048677-AH-1	ATLANTIC MARINE CORPS COMMUNIT MUNITAX		05/30/2019	GOLDMAN SACHS & CO.	08/15/2019	Redemption 100.0000	22,730	22,302	22,730	22,306		3		3			425	425	612	374
072024-NU-2	BAY AREA TOLL AUTHORITY BAY AREA TOLL AU		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	925,000	1,287,230	1,265,918	1,286,808		(422)		(422)			(20,890)	(20,890)	33,951	31,462
3133EH-ZR-7	FEDERAL FARM CREDIT BANKS FUND AGENCY BN		06/26/2019	DIRECT	08/22/2019	Call 100.0000	250,000	248,363	250,000	248,378		16		16			1,622	1,622	3,512	2,198
3136AY-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM		04/01/2019	Interest Capitalization	12/01/2019	Paydown	103,201	103,201	103,201	103,201									1,671	
3136B1-6A-7	FNMA 18-14 SENIORAGENCYCMO18-37J FANNIEMAEFNMA 18-64 SENIORAGENCYCMO18-54		01/01/2019	Interest Capitalization	01/09/2019	DIRECT	10,236	10,236	10,109	10,236							(127)	(127)	17	
3136B2-YL-0	FNMA 3.500% 10/25/48		01/01/2019	Interest Capitalization	01/09/2019	DIRECT	6,659	6,659	6,226	6,659							(433)	(433)	10	
3136B3-DT-4	FNMA 3.500% 10/25/48		01/01/2019	Interest Capitalization	01/09/2019	DIRECT	2,207	2,207	2,083	2,207							(123)	(123)	3	
3137FG-SH-4	FHLIC SENIORAGENCYCMO47-96		01/01/2019	Interest Capitalization	01/09/2019	DIRECT	2,047	2,047	2,033	2,047							(14)	(14)	3	
3137G0-QQ-5	FHLIC RMBS 7-DNA3 4.292% 03/25/30 FORT BENNING FAMILY COMMUNITIE MUNITAX B		02/27/2019	Various	10/22/2019	CREDIT SUISSE ZURICH	9,896,181	10,168,085	10,056,994	10,111,342		(56,742)		(56,742)			(54,349)	(54,349)	353,744	17,956
346845-AG-5	FORT BENNING FAMILY COMMUNITIE JRSEC COR		01/24/2019	DIRECT	07/15/2019	Redemption 100.0000	7,592	7,782	7,592	7,781		(1)		(1)			(189)	(189)	231	17
346845-AK-6	FREMIF ABS 5-R1-2A 144A		02/21/2019	DIRECT	07/15/2019	Paydown	5,061	5,891	5,061	5,887		(4)		(4)			(826)	(826)	154	34
35563C-AJ-7	Forethought Life Insurance		05/21/2019	DIRECT	12/25/2019	Paydown	2,859	2,984	2,859	2,859		(125)		(125)					46	15
407288-IR-6	HAMILTON CNTY OHIO MUNI BND REV		04/03/2019	Company	12/01/2019	Call 100.0000	700,000	715,540	700,000	700,000		(15,540)		(15,540)					40,670	13,783
46640J-AR-8	JPMCC 13-C13 SENIOR CMBS -C13-A4 MINNEAPOLIS MINN MINNEAPOLIS MINN DEV RE		03/19/2019	REINSURANCE	04/16/2019	CREDIT SUISSE ZURICH	10,000,000	10,336,556	10,355,859	10,324,164		(12,392)		(12,392)			31,696	31,696	52,139	19,968
603923-AQ-6	NEW VALLEY GENERATION II SENIOR AGENCY B		10/30/2019	Accordia Life and Annuity Company	12/01/2019	Call 100.0000	560,000	561,982	560,000	560,000		(1,982)		(1,982)					17,220	14,350
649085-AA-5	Forethought Life Insurance		04/03/2019	Company	05/01/2019	Redemption 100.0000	193,606	196,772	193,606	196,332		(440)		(440)			(2,726)	(2,726)	5,394	4,555
677071-AN-2	OHANA MILITARY CMINTYS LLC HAWA SRSEC COR		01/09/2019	DIRECT	11/20/2019	Redemption 100.0000	5,867	6,406	5,867	6,401		(5)		(5)			(533)	(533)	334	87

E15

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES CORP BND		07/24/2019	DIRECT	12/24/2019	Redemption	100.0000	5.815	5.000	5.810											34
88213A-NZ-4	TEXAS A & M UNIVERSITY MUNITAX BND		01/09/2019	MORGAN STANLEY PASSPO	07/29/2019	DIRECT	1.500.000	1.500.000	1.553.585	1.500.000		(5)		(5)			53.585	(810)	53.585		15.062
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>							<b>24,202,835</b>	<b>25,195,642</b>	<b>25,113,312</b>	<b>25,107,989</b>		<b>(87,653)</b>		<b>(87,653)</b>		<b>5,326</b>		<b>5,326</b>		<b>525,134</b>	<b>104,897</b>
00037U-AC-4	AASET 2018-3 NTE 1SR DSG AT CO ABS 18-3		02/15/2019	DIRECT	12/16/2019	Paydown	34.910	34.836	34.950	34.950		114		114						1.063	
00083Y-AA-3	ACC GROUP HOUSING LLC CORP BND		05/17/2019	GOLDMAN SACHS & CO.	10/02/2019	Redemption	0.0100	4.987	6.209	6.204		(5)		(5)			(6,204)	(6,204)		178	111
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS 1A-B		01/23/2019	BANC OF AMERICA SECURITIES LLC	12/15/2019	Paydown	106.686	105.607	106.686	106.686		1,079		1,079						2,696	150
00206R-AX-0	AT&T INC SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	28,690,000	29,506,288	29,536,929	29,500,271		(6,017)		(6,017)			36,658	36,658		461,032	439,754
00206R-BK-7	AT&T INC CORP 4.350% 06/15/45		03/28/2019	REINSURANCE	04/10/2019	INC	1,550,000	1,424,450	1,450,971	1,424,561		111		111			26,410	26,410		21,913	19,291
00206R-CN-0	AT&T INC SENIOR CORP BND		04/03/2019	DIRECT	12/12/2019	DIRECT	12,500,000	12,378,277	13,056,750	12,390,883		12,606		12,606			665,867	665,867		461,597	165,278
00206R-CS-9	AT&T INC SENIOR CORP BND		08/29/2019	Various	09/27/2019	Various	1,320,000	1,356,102	1,354,598	1,355,441		(661)		(661)			(843)	(843)		6,798	4,194
00206R-DA-7	AT&T INC SENIOR CORP BND		03/19/2019	REINSURANCE	03/27/2019	Call	104.5477	5,202,530	5,227,387	5,200,274		(2,256)		(2,256)			(200,274)	(200,274)		245,443	12,500
00206R-DP-4	AT&T INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/22/2019		850,000	873,545	872,304	873,215		(330)		(330)			(911)	(911)		4,755	2,423
00206R-DQ-2	AT&T INC SENIOR CORP BND		08/29/2019	DIRECT	09/27/2019	US BANCORP	420,000	462,168	457,195	461,699		(469)		(469)			(4,504)	(4,504)		10,413	8,826
00206R-HK-1	AT&T INC SENIOR CORP BND		08/29/2019	DIRECT	09/27/2019	JANE STREET CAPITAL	150,000	172,335	170,127	172,263		(72)		(72)			(2,136)	(2,136)		4,486	3,840
00206R-HV-7	AT&T INC SENIOR CORP BND		08/29/2019	DIRECT	09/27/2019	SUMITOMO BANK	490,000	499,898	495,562	499,778		(120)		(120)			(4,216)	(4,216)		3,052	1,767
00206R-HI-5	AT&T INC SENIOR CORP BND		08/29/2019	DIRECT	09/27/2019	JANE STREET CAPITAL	420,000	447,972	445,082	447,659		(313)		(313)			(2,577)	(2,577)		2,039	621
00256D-AB-8	AASET 2019-1 TRUST AASET 19-1 ABS 19-1		06/12/2019	GOLDMAN SACHS & CO.	12/15/2019	Paydown	26.500	26.499	26.500	26.500		1		1						325	
00287Y-AY-5	ABBVIE INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,100,000	1,068,430	1,073,072	1,068,588		158		158			4,484	4,484		14,471	13,102
023135-BF-2	AMAZON.COM INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	INC	850,000	885,190	880,005	885,137		(53)		(53)			(5,132)	(5,132)		4,575	3,294
024836-AB-4	AMERICAN CAMPUS COMMUNITIES OP SENIOR CO		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,775,000	1,817,778	1,812,186	1,817,485		(293)		(293)			(5,298)	(5,298)		20,542	17,695
025537-AG-6	AMERICAN ELECTRIC POWER CO INC SENIOR CO		03/19/2019	DIRECT	07/08/2019	J.P. MORGAN SECURITIES	6,285,000	6,234,500	6,355,706	6,238,581		4,081		4,081			117,125	117,125		105,064	48,412
025816-CF-4	AMERICAN EXPRESS COMPANY SENIOR CORP BND		05/23/2019	HSBC SECURITIES INC.	09/13/2019	JANE STREET CAPITAL	1,980,000	1,978,515	2,032,767	1,978,579		64		64			54,188	54,188		19,938	1,375
026874-DA-2	AMERICAN INTERNATIONAL GROUP I SENIOR CO		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	675,000	644,220	652,212	644,250		30		30			7,962	7,962		7,256	6,075
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		10/30/2019	REINSURANCE	12/26/2019	Accordia Life and Annuity Company	201,067	187,045	201,067	201,067		14,021		14,021						511	65
03027X-AL-4	AMERICAN TOWER CORPORATION SENIOR CORP B		11/20/2019	DIRECT	12/19/2019	SUNRIDGE PARTNERS, LLC	200,000	200,249	200,604	200,241		(8)		(8)			363	363		1,938	1,550
03073E-AM-7	AMERISOURCEBERGEN CORPORATION SENIOR COR		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,725,000	1,706,888	1,699,487	1,706,998		111		111			(7,511)	(7,511)		6,385	4,205
031162-CP-3	AMGEN INC SENIOR CORP BND		11/20/2019	DIRECT	12/19/2019	TELKOM SOUTH AFRICA LTD	3,000,000	3,040,799	3,038,010	3,039,407		(1,391)		(1,391)			(1,397)	(1,397)		8,613	1,767
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		11/20/2019	DIRECT	12/19/2019	MORGAN STANLEY & CO. INC	760,000	772,180	770,860	771,811		(369)		(369)			(950)	(950)		8,181	6,544
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		08/29/2019	DIRECT	12/19/2019	US BANCORP	490,000	509,845	507,160	508,023		(1,822)		(1,822)			(863)	(863)		6,243	1,258
037735-CR-6	APPALACHIAN POWER CO SENIOR CORP BND		03/19/2019	DIRECT	07/08/2019	Various	18,700,000	19,237,775	19,271,141	19,193,218		(44,557)		(44,557)			77,923	77,923		533,766	403,816
037833-AL-4	APPLE INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,525,000	1,553,518	1,529,743	1,553,506		(12)		(12)			(23,763)	(23,763)		25,768	23,485
038370-AA-0	AQUAFINANCETRUSTAQFIT 19-A ABS 19-A-A 1		09/16/2019	Key Capital	12/15/2019	Paydown	550,747	550,662	550,747	550,747		85		85						4,730	
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S 18-1-C		02/15/2019	DIRECT	12/17/2019	Paydown	59,074	60,632	59,226	59,226		(1,406)		(1,406)						427	70
04546K-AB-4	APOLLO AVIATION SECURITIZATION ABS 18-2A		02/07/2019	CITICORP SECURITIES MARKETS	12/16/2019	Paydown	61,869	62,425	61,869	61,869		(556)		(556)						1,673	233

E15.1

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
04621X-AD-0	ASSURANT INC SENIOR CORP BND		01/15/2019	DIRECT	08/30/2019	Call Redemption	129,5580 100.0000	2,502,000	2,821,480	3,241,541	2,812,990			(8,490)				(310,990)	(310,990)	915,463	71,307
04769#-AB-5	ATLANTAASSETHOLDINGSLLC TERMILOAN AXA EQUITABLE HOLDINGS INC SENIORCORPBND		03/01/2019	INFIN	05/15/2019		731,375	731,375	731,375	731,375										5,758	
054561-AJ-4			01/23/2019	Tax Free Exchange	05/24/2019	DIRECT	2,000,000	1,937,697	2,041,940	1,939,709				2,013			102,231	102,231	52,683	22,475	
054937-AL-1	BB&T CORP CAPSEC CORP BND		07/22/2019	MORGAN STANLEY & CO. INC	12/09/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000										55,200	
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11		10/01/2019	Interest Capitalization	12/01/2019	Paydown	508	508	508	508								(508)	(508)		
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11		09/24/2019	Accordia Life and Annuity Company	12/01/2019	Paydown	179,203	147,682						(148,190)			508	508	508	418	
05542M-AT-2	BCAPB_13-RR5 RMBS_13-RR5 5A2 144A		03/01/2019	Various	12/01/2019	Various	272	272						(272)						3	
05549G-AA-9	BHMS_18-ATLS SENIOR CMBS ATLS-A 144A BCC_2019-1A ABS A_1B 3.723% 04/18/32		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES SANDLER ONEIL & PARTNERS	24,000,000	23,978,081	23,970,000	23,978,111			30				(8,111)	(8,111)	24,892	9,957	
05683V-AC-8			03/11/2019	JEFFRIES & CO. INC Accordia Life and Annuity Company	10/24/2019		6,000,000	6,000,000	5,970,000	6,000,000							(30,000)	(30,000)	135,487		
05946X-C3-5	BAFC_05-G RMBS_05-G-A3		09/24/2019	Company	12/01/2019	Paydown	12,196	12,003	12,196	12,196			192							71	28
05970B-AB-6	BAFC_2015-R9 ABS_2017-2A CR 144A		10/01/2019	Interest Capitalization	11/01/2019	Paydown	761	761	761	761								(761)	(761)	3	
05970X-AA-0	BAFC_2016-R1 RMBS 6R1-A1 144A		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRILL LYNCH	18,831,678	18,308,671	18,578,627	18,309,298			627				269,329	269,329	31,386	23,540	
05991B-AE-5	BAFC_15-R8 SUBWHOLECMO15-R8144A		10/30/2019	Company	12/01/2019	Paydown	80,190	65,035						(65,035)						202	215
06035R-BB-1	BANK_18-BNK14 SUB CMBS NK14-F		04/23/2019	DIRECT	10/23/2019	DIRECT	5,000,000	3,659,375	3,837,500	3,712,045				52,670			125,455	125,455	111,633	15,869	
06051G-GA-1	BANK OF AMERICA CORP SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	INC	1,300,000	1,273,740	1,274,234	1,273,855			115				379	379	20,056	18,414	
06051G-HD-4	BANK OF AMERICA CORP SRUNSEC CORP BND		03/28/2019	REINSURANCE	04/10/2019	INC	2,500,000	2,447,250	2,455,600	2,447,443			193				8,157	8,157	26,592	23,268	
06051G-HM-4	BANK OF AMERICA CORP SRBNCORPBND		03/28/2019	REINSURANCE	04/10/2019	INC	1,125,000	1,173,150	1,174,208	1,172,977			(173)				1,230	1,230	10,544	8,675	
065403-AN-7	BANK_19-BN17 SUB CMBS BN17-F 144A		04/18/2019	DIRECT	10/23/2019	DIRECT	5,000,000	3,343,750	3,398,785	3,398,785			55,035				176,215	176,215	90,179	12,472	
07177M-AB-9	BAXALTA INC SENIOR CORP BND		04/03/2019	JEFFRIES & CO. INC Accordia Life and Annuity Company	12/12/2019	DIRECT	12,500,000	12,857,625	13,429,625	12,819,920				(37,705)			609,705	609,705	521,528	141,667	
07325V-AG-9	BAYV 2007-A 2A BAYV_07-A BAYVIEW OPPORTUNITY MASTERFUN ABS -RT1-A1		09/24/2019	Company	12/30/2019	Paydown	690,580	645,811	690,580	690,580			44,769							3,243	1,289
07332B-AA-7	BAYVIEW OPPORTUNITY MASTERFUN RMBS -SPL		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRILL LYNCH	5,424,853	5,347,015	5,406,205	5,347,062			47				59,143	59,143	12,206	9,493	
07333B-AA-6	BAYVIEW OPPORTUNITY MASTERFUN RMBS -SPL		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRILL LYNCH	20,466,317	20,602,875	20,811,686	20,602,813			(62)				208,873	208,873	61,399	47,755	
07333N-AA-0	BAYVIEW OPPORTUNITY MASTERFUN RMBS -SPL		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRILL LYNCH	20,112,486	20,260,838	20,477,025	20,260,798			(40)				216,227	216,227	60,337	46,929	
073879-4G-0	BSABS 2005-AC9 A SENIOR WHOLE CMO_05-AC		10/30/2019	Company	12/25/2019	Paydown	73,991	49,818	73,991	73,991			24,173							132	27
09593#-AC-4	BLUE_EAGLE_18-1_C_A_RATED TERM LOAN BURLINGTON NORTHERN SANTA FE L CORP BND		06/17/2019	CREDIT	06/17/2019	CREDIT	23,600,000	23,600,000	23,600,000	23,600,000											
12189T-AZ-7	CFCRECOMMERCIALMORTGAGETRUS SENIOR CMBS		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	700,000	896,840	889,028	896,562			(278)				(7,534)	(7,534)	19,253	17,579	
12527D-AR-1			03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRILL LYNCH	15,000,000	15,222,950	15,263,086	15,220,247				(2,702)			42,839	42,839	38,343	28,757	
125523-AE-0	HALFMOON PARENT INC SENIOR CORP BND		11/20/2019	DIRECT	12/19/2019	US BANCORP	3,000,000	3,067,152	3,067,740	3,064,148				(3,004)			3,592	3,592	26,350	17,567	
125523-AG-5	HALFMOON PARENT INC SENIOR CORP BND 144A		08/28/2019	Tax Free Exchange	12/12/2019	DIRECT	9,000,000	9,280,608	9,719,370	9,268,416				(12,192)			450,954	450,954	217,594	106,219	
12595V-AC-1	COMM_18-COR3 SENIOR CMBS CR3-A2		03/19/2019	REINSURANCE	04/25/2019	MORGAN STANLEY & CO. INC	18,500,000	19,193,589	19,419,219	19,188,199			(5,390)				231,019	231,019	118,060	36,639	
126192-AD-5	COMM_12-LC4 SENIOR CMBS LC4-A4		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRILL LYNCH	5,369,270	5,399,700	5,417,719	5,399,334			(366)				18,386	18,386	11,769	8,827	
12625K-AE-5	COMM_13-CR8 SENIOR CMBS CR8-A5		03/19/2019	REINSURANCE	04/18/2019	BARCLAYS CAPITAL	4,600,000	4,692,589	4,715,359	4,692,135			(454)				23,225	23,225	24,000	8,308	
12625U-BF-9	COMM_13-CR9 SENIOR CMBS CR9-A4		03/19/2019	REINSURANCE	04/16/2019	SCOCIETE GENERALE	10,000,000	10,506,790	10,507,422	10,488,085			(18,705)				19,337	19,337	56,435	21,165	
12626L-AE-2	COMMORTGAGETRUSTCOMM_13-CR SENIOR CMBS		03/19/2019	REINSURANCE	04/16/2019	CREDIT SUISSE ZURICH	3,000,000	3,153,229	3,156,914	3,148,066			(5,163)				8,848	8,848	16,677	6,387	
126281-BB-9	CSAIL_15-C1 SENIOR CMBS 15-C1 XA		01/07/2019	DIRECT	05/10/2019	DIRECT	378,410	378,410	362,906	360,451				(23,963)			2,455	2,455	37,511	3,183	

E15.2

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
12634N-AT-5	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM		03/19/2019	REINSURANCE	04/16/2019	CITIGROUP GLOBAL MKT INC	2,000,000	2,026,262	2,034,922	2,026,194		(68)		(68)			8,728	8,728	9,149	3,504	
12642Y-DA-9	CREDIT SUISSE MORTGAGE CAPITAL RMBS 16R		03/22/2019	AMHERST PIERPONT SECUI	12/01/2019	Paydown	(10,001)	(8,876)				8,876		8,876				(1)	(1)	275	(28)
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE_CMO_13-R2_6A2		06/01/2019	Interest Capitalization	12/01/2019	Paydown	6	6	6	6											
126650-CF-5	CVS PASSTHROUGH TRUST CVSCAREMARKCORP		03/29/2019	WELLS FARGO SECURITIES	06/21/2019	US BANCORP	3,500,000	3,477,775	3,580,290	3,478,712		937		937			101,578	101,578	43,641	16,406	
12665U-AA-2	CVS PASSTHROUGH TRUST SECURED CORP BND 1		03/21/2019	No Broker	06/25/2019	KEY BANK	83,994	93,334	88,975	95,225		1,890		1,890			(6,250)	(6,250)	1,174	121	
12665U-AA-2	CVS PASSTHROUGH TRUST SECURED CORP BND 1		03/21/2019	No Broker	06/10/2019	Redemption	100.0000	832	924	832		19		19			(112)	(112)	7	3	
12667G-T3-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT_05-		09/24/2019	Accordia Life and Annuity Company	10/23/2019	AMHERST PIERPONT SECUI	4,573,186	2,931,272	2,743,912	2,930,434		(837)		(837)			(186,523)	(186,523)	10,843	10,482	
12667G-T3-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT_05-		09/24/2019	Accordia Life and Annuity Company	10/25/2019	Paydown	43,644	27,974	42,818	42,818		14,844		14,844					10,555	100	
12668A-QH-1	CIALT 2005-51 4A CIALT_05-51		10/30/2019	Accordia Life and Annuity Company	12/19/2019	Paydown	44,435	42,563	44,435	44,435		1,871		1,871					159	31	
12668B-BN-2	CIALT 2005-81 A1 CIALT_05-81		10/30/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	56,031	52,036	56,031	56,031		3,994		3,994					146	20	
133131-AW-2	CAMDEN PROPERTY TRUST SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	725,000	759,873	761,569	759,759		(114)		(114)			1,810	1,810	15,523	14,367	
14040H-AY-1	CAPITAL ONE FINANCIAL CORPORAT CORP BND		11/20/2019	DIRECT	12/19/2019	TDSI	3,000,000	3,124,974	3,122,250	3,118,814		(6,159)		(6,159)			3,436	3,436	61,354	49,083	
14040H-BY-0	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		11/20/2019	DIRECT	12/19/2019	BA SECURITIES	422,000	430,038	429,469	429,551		(487)		(487)			(82)	(82)	2,022	768	
14042E-3Y-4	CAPITAL ONE BANK USA NA / CAPI SENIOR CO		11/20/2019	DIRECT	12/19/2019	CREDIT SUISSE FIRST BOSTON COR	3,000,000	3,040,481	3,040,440	3,038,416		(2,065)		(2,065)			2,024	2,024	36,138	28,517	
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST PRELOFSEN		01/25/2019	DIRECT	12/10/2019	Paydown	111,422	112,314	110,909	110,909		(1,405)		(1,405)					5,204	373	
141781-BK-9	CARGILL INC SENIOR CORP BND 144A		06/14/2019	J.P. MORGAN SECURITIES INC	10/31/2019	MORGAN STANLEY & CO. INC	2,000,000	2,044,200	2,143,980	2,042,763		(1,437)		(1,437)			101,217	101,217	28,528	4,514	
14856E-AA-3	CLAST_15-1A ABS_T_15-1A 144A		03/08/2019	DIRECT	12/15/2019	Paydown	348,652	347,076	348,652	348,652		1,576		1,576					8,787		
151020-BB-9	CELGENE CORPORATION SENIORCORPBND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,250,000	1,271,500	1,275,775	1,271,420		(80)		(80)			4,355	4,355	7,042	5,146	
161175-BB-9	CHARTER COMMUNICATIONS HOLDING SECURED C		03/28/2019	BARCLAYS CAPITAL	04/22/2019	JANE STREET CAPITAL	200,000	207,354	206,624	207,213		(141)		(141)			(589)	(589)	2,257	1,686	
172967-KR-1	CITIGROUP INC - LT GTD SUB CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,075,000	1,108,325	1,116,796	1,108,317		(8)		(8)			8,479	8,479	20,425	18,439	
20030N-CU-3	COMCAST CORPORATION SENIORCORPBND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,600,000	1,709,760	1,700,336	1,709,475		(285)		(285)			(9,139)	(9,139)	35,322	32,678	
202795-HK-9	COMMONWEALTH EDISON COMPANY SECURED CORP		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,275,000	1,562,258	1,547,825	1,561,796		(462)		(462)			(13,971)	(13,971)	5,642	2,716	
205887-CC-4	CONAGRA BRANDS INC SENIOR CORP BND		01/10/2019	J.P. MORGAN SECURITIES INC	05/24/2019	DIRECT	1,550,000	1,502,725	1,650,094	1,504,262		1,537		1,537			145,822	145,822	45,105	17,123	
20754F-AK-8	CAS_2019-R01 AGENCY CMO 1_2M2		02/05/2019	MORGAN STANLEY & CO. INC	02/27/2019	CITIGROUP GLOBAL MKT INC	5,000,000	5,021,875	5,011,914	5,021,748		(127)		(127)			(9,834)	(9,834)	11,011		
20825C-AP-9	CONCOPHILLIPS SENIOR CORP BND		01/11/2019	BARCLAYS BANK PLC	03/19/2019	DIRECT	1,300,000	1,548,820	1,595,724	1,547,358		(1,462)		(1,462)			48,366	48,366	26,845	12,783	
20825C-AQ-7	CONCOPHILLIPS CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	625,000	841,938	840,388	841,659		(278)		(278)			(1,272)	(1,272)	8,012	6,432	
210518-CL-8	CONSUMERS ENERGY COMPANY SECURED CORP BN		03/19/2019	DIRECT	03/21/2019	KEY BANK	5,093,000	5,254,728	5,247,216	5,252,272		(2,456)		(2,456)			(5,056)	(5,056)	127,891	123,095	
210518-CT-1	CONSUMERS ENERGY COMPANY SECURED CORP BN		03/19/2019	REINSURANCE	03/21/2019	MORGAN STANLEY & CO. INC	13,050,000	13,066,417	13,083,147	13,066,356		(61)		(61)			16,791	16,791	134,306	128,108	
212015-AH-4	CONTINENTAL RESOURCES INC. SENIOR CORP B		03/19/2019	REINSURANCE	03/21/2019	MORGAN STANLEY & CO. INC	14,030,000	14,160,830	14,161,321	14,158,648		(2,182)		(2,182)			2,673	2,673	19,486	7,794	
212015-AL-5	CONTINENTAL RESOURCES INC. SENIORCORPBND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	900,000	931,320	930,834	931,032		(288)		(288)			(198)	(198)	19,913	18,338	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23332U-BU-7	DSL A 2004-AR4 1A RMBS_04-AR4 1A1A		10/30/2019	Accordia Life and Annuity Company	12/19/2019	Paydown	280,149	273,446	280,149	280,149				6,703					679	200
251508-AB-3	DALT_06-AR2 ABS R2-A12		05/31/2019	MORGAN STANLEY & CO. INC	12/26/2019	Paydown	544,311	523,899	527,447	527,447		3,548		3,548					3,879	276
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1		09/24/2019	Accordia Life and Annuity Company	12/25/2019	Paydown	310,622	196,034	203,448	203,448		7,414		7,414					1,394	612
254687-EA-0	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	09/18/2019	Call 142,9710	869,000	1,068,655	1,242,418	1,064,532	(4,123)			(4,123)		(195,532)	(195,532)		400,917	
254687-EA-0	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	2,803,000	3,446,996	3,428,673	3,428,673	(18,323)			(18,323)					122,585	
254687-EC-6	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	09/18/2019	Call 162,3990	6,328,000	8,953,894	10,276,609	8,904,956	(48,937)			(48,937)		(2,576,956)	(2,576,956)		4,203,610	
254687-EG-7	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	4,000,000	4,943,027	4,920,709	4,920,709	(22,318)			(22,318)					181,767	
254687-EW-2	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	4,300,000	4,912,022	4,902,680	4,902,680	(9,342)			(9,342)					145,448	
254687-FA-9	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	9,825,000	10,569,592	10,558,937	10,558,937	(10,655)			(10,655)					318,903	
254709-AP-3	DISCOVER FINANCIAL SERVICES SENIOR CORP		06/07/2019	GOLDMAN SACHS & CO.	12/12/2019	WELLS FARGO SECURITIES	6,500,000	6,839,885	7,084,805	6,815,847		(24,038)		(24,038)		268,958	268,958		256,750	106,438
25746U-CK-3	DOMINION ENERGY INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	950,000	913,425	910,357	913,598		173		173		(3,241)	(3,241)		4,287	3,234
260543-OM-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND		06/04/2019	WELLS FARGO SECURITIES	11/25/2019	Tax Free Exchange	5,731,000	6,159,278	6,130,414	6,130,414		(28,863)		(28,863)					126,759	4,346
260543-ON-1	DOW CHEMICAL COMPANY THE SENIOR CORP BND		11/25/2019	Tax Free Exchange	12/12/2019	BARCLAYS CAPITAL	5,731,000	6,130,414	6,310,289	6,126,833		(3,582)		(3,582)		183,457	183,457		141,970	126,759
260543-CU-5	DOW CHEMICAL COMPANY THE SENIOR CORP BND		06/27/2019	BA SECURITIES	11/25/2019	Tax Free Exchange	2,450,000	2,647,789	2,646,519	2,646,519		(1,269)		(1,269)					60,433	13,393
260543-CW-1	DOW CHEMICAL COMPANY THE SENIOR CORP BND		06/05/2019	Various	11/25/2019	Various	8,855,000	8,946,747	8,940,997	8,940,997		(5,749)		(5,749)					164,955	10,627
26138E-AX-7	KEURIG DR PEPPER INC SENIOR CORP BND		01/10/2019	BANC OF AMERICA SECURITIES LLC	07/29/2019	Various	2,150,000	1,979,376	2,098,595	1,985,155		5,779		5,779		113,440	113,440		31,072	5,941
26362F-AD-5	DUBLINASSETHOLDINGS TERM LOAN		05/09/2019	INFIN	11/30/2019	J.P. MORGAN SECURITIES	1,706,249	1,706,249	1,706,249	1,706,249									27,951	
26442C-AN-4	DUKE ENERGY CAROLINAS LLC SECURED CORP B		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,175,000	1,210,485	1,182,027	1,210,449		(36)		(36)		(28,423)	(28,423)		25,067	23,239
26884T-AD-4	ERAC USA FINANCE LLC SENIOR CORP BND 144		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	5,000,000	5,139,115	5,141,050	5,138,188		(927)		(927)		2,862	2,862		24,375	20,625
26884T-AH-5	ERAC USA FINANCE LLC SENIOR CORP BND 144		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	4,485,000	4,458,660	4,465,894	4,458,793		134		134		7,101	7,101		65,780	63,313
26884T-AT-9	ERAC USA FINANCE LLC SENIOR CORP BND 144		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	2,000,000	1,924,656	1,928,720	1,924,913		257		257		3,807	3,807		21,600	20,700
29273R-BD-0	ENERGY TRANSFER OPERATING LP SENIOR CORP		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	650,000	662,090	660,225	662,008		(82)		(82)		(1,784)	(1,784)		1,974	951
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING ENTERPRISE		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	925,000	1,248,380	1,239,833	1,248,000		(380)		(380)		(8,167)	(8,167)		34,337	31,621
29379V-AP-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	8,697,000	8,982,531	8,981,479	8,979,300		(3,232)		(3,232)		2,179	2,179		30,150	22,612
30711X-3H-5	CAS 2018-C06 RMBS 6_1M2		02/05/2019	BK AMER MERRIL LYNCH	12/03/2019	BK AMER MERRIL LYNCH	5,000,000	4,958,984	5,004,883	4,964,670		5,685		5,685		40,213	40,213		186,872	8,143
30958P-AA-1	FARMERS EXCHANGE CAPITAL II SUB CORP BND		03/04/2019	DIRECT	09/13/2019	DIRECT	1,250,000	1,268,100	1,514,241	1,267,800		(300)		(300)		246,441	246,441		67,490	27,124
31620R-AH-8	FIDELITY NATL FIN INC SENIOR CORP BND		06/19/2019	Tax Free Exchange	10/15/2019	DIRECT	2,250,000	2,226,889	2,412,698	2,227,683		794		794		185,014	185,014		88,063	34,875
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		10/30/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	338,126	218,056	338,126	338,126		120,070		120,070					911	108
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D		09/24/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	193,506	128,221	193,506	193,506		65,285		65,285					954	369
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND		07/23/2019	CREDIT SUISSE FIRST BOSTON COR	09/30/2019	Redemption 100.0000	2,740	2,466	2,740	2,468		2		2		272	272		57	36
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP BND		08/29/2019	DIRECT	09/10/2019	MORGAN STANLEY & CO. INC	420,000	378,630	360,490	378,664		34		34		(18,174)	(18,174)		3,159	2,438
35041J-AA-3	FFIN_2019-1A ABS 9-1A_A 144A		03/20/2019	GOLDMAN SACHS & CO.	12/15/2019	Paydown	1,228,986	1,228,796	1,228,986	1,228,986		190		190					19,009	
35802X-AF-0	FRESENIUS MEDICAL CARE US FINA SENIOR CO		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES	1,100,000	1,157,970	1,158,003	1,157,654		(316)		(316)		349	349		9,873	8,796

E15.4

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
358030-AA-5	PRESENTUS US FINANCE II INC SENIOR CORP		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	11,260,000	11,654,776	11,663,784	11,651,435		(3,340)		(3,340)			12,348	12,348	71,939	61,148
361448-BE-2	GATX CORPORATION SRUNSEC CORP BND GSMORTGAGESECURITIES TRUSTG SENIOR CMBS H		01/30/2019	Various	05/09/2019	DIRECT	1,350,000	1,348,591	1,420,686	1,348,619		28		28			72,067	72,067	18,154	13
36192H-AA-2	GSMORTGAGESECURITIES SCORPORA SENIOR CMBS		03/19/2019	REINSURANCE	04/16/2019	CREDIT SUISSE ZURICH MORGAN STANLEY & CO. INC	15,000,000	15,252,494	15,232,617	15,250,241		(2,252)		(2,252)			(17,624)	(17,624)	69,540	26,633
36193A-AA-6	GSMS 13-G1 SENIOR CMBS -G1-A2 144A		03/19/2019	REINSURANCE	03/21/2019	REINSURANCE	5,801,619	5,787,008	5,789,608	5,787,051		43		43			2,557	2,557	10,466	7,850
36197Q-AC-3	GSAA HOME EQUITY TRUST GSAA 07 ABS 07-1		03/19/2019	REINSURANCE	04/18/2019	BARCLAYS CAPITAL	4,000,000	3,983,893	4,030,938	3,984,106		214		214			46,831	46,831	20,552	7,114
3622EQ-AA-3	GSAA HOME EQUITY TRUST GSAA 07 ABS 07-1		03/22/2019	BK AMER MERRIL LYNCH	12/26/2019	Paydown	530,944	264,144	530,944	530,944		266,799		266,799					4,001	38
3622EQ-AB-1	GSAA HOME EQUITY TRUST GSAA 07 SENIOR AB		03/22/2019	BK AMER MERRIL LYNCH	12/26/2019	Paydown	342,643	172,178	342,643	342,643		170,465		170,465					2,680	25
369604-BH-5	GENERAL ELECTRIC CO SENIOR CORP BND		08/29/2019	DIRECT	09/30/2019	Call 106,8590	420,000	423,864	448,808	423,860		(4)		(4)			(3,860)	(3,860)	39,255	8,820
36962G-4R-2	GENERAL ELECTRIC CO SENIOR CORP BND MTM		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	4,000,000	4,073,240	4,069,280	4,072,435		(805)		(805)			(3,155)	(3,155)	4,375	1,458
370334-BM-5	GENERAL MILLS INC SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	5,000,000	5,020,230	5,022,100	5,020,110		(120)		(120)			1,990	1,990	43,750	41,125
37331N-AB-7	GEORGIA-PACIFIC LLC CORP BND 144A HALFMOON PARENT INC SECURED CORP BND 144		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	6,630,000	6,877,014	6,880,481	6,874,556		(2,458)		(2,458)			5,925	5,925	143,208	137,241
40573L-AL-0	HALFMOON PARENT INC SENIOR CORP BND 144A		03/28/2019	REINSURANCE	08/28/2019	Tax Free Exchange	1,100,000	1,129,370	1,126,638	1,126,638		(2,732)		(2,732)					25,552	8,365
40573L-AQ-9	HALFMOON PARENT INC SENIOR CORP BND 144A		04/03/2019	DIRECT	08/28/2019	Tax Free Exchange	9,000,000	9,296,550	9,280,608	9,280,608		(15,942)		(15,942)					351,656	204,188
40573L-AW-6	HALFMOON PARENT INC SENIOR CORP BND 144A		03/28/2019	REINSURANCE	08/28/2019	Tax Free Exchange	625,000	646,313	646,258	646,258		(54)		(54)					29,009	16,248
41161P-JX-2	HVMLT 2004-11 1A HVML 04-11		10/30/2019	Accordia Life and Annuity Company	12/19/2019	Paydown	151,958	104,755	126,505	126,505		21,750		21,750					430	107
41161V-AC-4	HVMLT 06-7 CMO 06-7 2A1A		10/30/2019	Company	12/19/2019	Paydown	48,439	45,166	44,372	44,372		(794)		(794)					121	28
41284L-AA-2	BARGE 2018-1 ABS2018-1144A HARVESTCOMMERCIALCAPITALLOA SUB CMBS LT		05/15/2019	DIRECT	12/15/2019	Paydown	135,136	117,885	135,136	135,136		17,251		17,251					2,952	379
41753C-AA-4	HASBRO INC SENIOR CORP BND		11/22/2019	BARCLAYS CAPITAL	12/01/2019	Paydown	552,197	552,129	552,197	552,197		68		68					3,028	2,776
418056-AU-1	HASBRO INC SENIOR CORP BND HEWLETT PACKARD ENTERPRISE CO SENIOR COR		01/17/2019	DIRECT	07/01/2019	DIRECT	4,000,000	3,544,440	4,050,000	3,548,313		3,873		3,873			501,687	501,687	129,200	38,533
42824C-BC-2	HEWLETT PACKARD ENTERPRISE CO SENIOR COR		11/20/2019	DIRECT	12/19/2019	MILLENNIUM ADVISORS, LLC	2,000,000	2,050,040	2,047,640	2,047,748		(2,292)		(2,292)			(108)	(108)	14,583	8,556
437076-AS-1	HOME DEPOT INC CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,050,000	1,322,895	1,318,443	1,322,486		(409)		(409)			(4,043)	(4,043)	19,877	17,478
45254N-LL-9	IMPAC CMB TRUST IMM 04-10 ABS 10 2A INDEPENDENCEPLAZATRUSTIPT_1 SENIOR CMBS		03/22/2019	BK AMER MERRIL LYNCH	12/26/2019	Paydown	1,373,492	1,277,348	1,373,492	1,373,492		96,144		96,144					16,033	110
45378Y-AA-2	INDX 2007-FLX5 1 RMBS 07-FLS 1A1		03/19/2019	REINSURANCE	04/16/2019	BK AMER MERRIL LYNCH	10,000,000	10,239,582	10,244,531	10,237,114		(2,468)		(2,468)			7,417	7,417	49,128	18,815
45669W-AA-4	INDA 2007-AR21 WHOLE CMO AR21 8		09/24/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	367,823	354,972	368,116	368,116		13,144		13,144					1,512	692
45670B-AQ-2	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		05/29/2019	AMHERST PIERPONT SECUI	12/01/2019	Paydown	1,038,523	1,032,032	665,622	665,622		(366,410)		(366,410)					18,733	3,529
45673E-AB-5	INVITATIONHOMESTRUSTHSFR_1 SENIOR CMBS		05/01/2019	INFIN	11/30/2019	Redemption 100.0000	10,317,963	10,317,963	10,317,963	10,317,963									160,388	
46185H-AA-0	JPMDB COMMERCIAL MORTGAGE SEC SUB CMBS		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	19,101,346	19,003,595	19,094,812	19,003,750		155		155			91,062	91,062	14,363	3,591
46590T-AG-0	J.P.MORGANALTERNATIVELOANT RMBS 7-A2B_4		01/08/2019	DEUTSCHE BANK AG	12/01/2019	Paydown		23,458				(23,458)		(23,458)					2,688	96
466278-BR-8	J.P.MORGANALTERNATIVELOANT RMBS 7-A2B_4		07/25/2019	Various	12/01/2019	Various	497,955	490,486	537,787	537,787		47,301		47,301					6,474	1,622
46639N-AQ-4	JPMDB COMMERCIAL MORT SEC TRUS SENIOR CM		03/19/2019	REINSURANCE	06/11/2019	BMO Nesbitt Burns	9,100,000	9,340,641	9,484,262	9,321,278		(19,364)		(19,364)			162,984	162,984	94,462	16,670
46647P-AJ-5	JPMORGAN CHASE & CO SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	2,225,000	2,183,838	2,193,917	2,183,905		67		67			10,012	10,012	18,714	15,355
46647P-BA-3	JPMORGAN CHASE & CO SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	850,000	879,495	877,753	879,348		(147)		(147)			(1,596)	(1,596)	6,826	5,517
46650T-AZ-5	JPMIT 2019-2 ABS 19-2 B3		03/22/2019	J.P. MORGAN SECURITIES INC	12/01/2019	Paydown	68,811	70,743	68,811	68,811		(1,933)		(1,933)					1,515	251

E15.5

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
47102X-AJ-4	JANUS CAPITAL GROUP INC SRUNSEC CORP BND		01/29/2019	DIRECT	05/24/2019	DIRECT	1,000,000	1,005,940	1,061,940	1,005,609				(331)			56,331	56,331	15,844	
49271V-AE-0	KEURIG DR PEPPER INC SENIOR CORP BND		11/20/2019	DIRECT	12/19/2019	SUMITOMO BANK	3,000,000	3,063,706	3,062,250	3,060,246				(3,460)			2,004	2,004	60,663	51,490
49306C-AB-7	KEY BANK NA CORP BND 6.950% 02/01/28		10/10/2019	BANK OF AMERICA	12/12/2019	DIRECT	5,570,000	7,063,094	7,011,460	7,036,559				(26,536)			(25,098)	(25,098)	145,168	79,574
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	675,000	639,293	644,497	639,334				42			5,163	5,163	12,000	10,688
525226-AJ-5	LXS 2006-12N A32 RMBS_06-12N A32A		09/24/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	318,953	307,318	318,953	318,953				11,635					1,492	603
525227-AK-0	LEHMAN XS TRUST LXS_06-GP2 SUPSENABS06-G		10/30/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	425,130	419,448	425,130	425,130				5,682					923	143
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N		09/24/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	(196)	(158)						158					1	
53079E-AE-4	LIBERTY MUTUAL GROUP INC SENIOR CORP BND		05/14/2019	GOLDMAN SACHS & CO.	07/11/2019	DIRECT	5,000,000	6,271,900	6,450,000	6,262,209				(9,691)			187,791	187,791	116,667	59,306
532457-BH-0	ELI LILLY AND COMPANY ELILILLYANDCOMPANY		08/29/2019	DIRECT	11/08/2019	Call 103.9490	222,040	230,833	230,808	230,544				(288)			(8,504)	(8,504)	11,431	1,493
540424-AS-7	LOEWS CORPORATION SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	MORGAN STANLEY & CO. INC	12,000,000	12,170,052	12,260,280	12,169,743				(309)			90,537	90,537	217,500	210,000
55283L-AA-3	MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A		02/20/2019	DIRECT	12/15/2019	Paydown	153,025	153,022	153,025	153,025				2					2,597	
565122-AB-4	KEURIG DR PEPPER INC SENIORCORPBND144A		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	750,000	783,150	783,098	783,035				(115)			62	62	13,121	11,780
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC SENIORCORPBN		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	750,000	772,800	770,715	772,603				(197)			(1,888)	(1,888)	11,579	10,396
56585A-AS-1	MARATHON PETROLEUM CORP SENIORCORPBND 14		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,275,000	1,264,800	1,269,326	1,264,841				41			4,485	4,485	25,705	23,821
58013M-EM-2	MCDONALDS CORPORATION SENIOR CORP BND MT		11/20/2019	DIRECT	12/19/2019	MARKETAXESS CORPORATI	2,000,000	2,022,968	2,025,860	2,022,112				(856)			3,748	3,748	22,604	18,083
594918-BL-7	MICROSOFT CORPORATION SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	675,000	765,045	760,394	764,973				(72)			(4,578)	(4,578)	13,267	12,098
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	800,000	816,160	810,896	816,149				(11)			(5,253)	(5,253)	5,262	4,111
599808-AC-6	MILL CITY MORTGAGE LOAN TRUST RMBS 15-2-		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	21,994,735	21,824,590	21,905,381	21,824,644				54			80,738	80,738	43,989	32,992
599808-BC-5	MILL CITY MORTGAGE LOAN TRUST RMBS 15-2-		03/19/2019	REINSURANCE	11/05/2019	CITIGROUP GLOBAL MKT INC	11,355,000	11,398,276	11,738,231	11,388,093				(10,183)			350,138	350,138	300,354	21,984
599809-AC-4	MILLCITYMORTGAGELOANTRUST RMBS 15-1-A2 1		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	898,093	896,241	896,970	896,242				2			728	728	1,796	1,347
599809-AG-5	MILLCITYMORTGAGELOANTRUST RMBS 15-1-A4 1		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	14,236,000	14,080,346	14,124,781	14,080,410				64			44,371	44,371	28,472	21,354
59980T-AA-4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	11,706,773	11,492,354	11,571,414	11,492,488				133			78,926	78,926	19,511	14,633
59980T-AC-0	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-		03/19/2019	REINSURANCE	11/05/2019	J.P. MORGAN SECURITIES INC	9,000,000	8,750,186	9,225,000	8,770,070				19,884			454,930	454,930	206,025	15,075
59981A-AK-2	MOMLT 19-1 RMBS 19-1-B1 144A		07/17/2019	DIRECT	12/25/2019	Paydown	3,922	3,608	3,874	3,874				266					25	7
59981H-AA-9	MILL CITY MORTGAGE LOAN TRUST RMBS 17-1-		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	3,001,053	2,953,616	2,973,856	2,953,637				21			20,218	20,218	5,502	4,126
61690G-AF-8	MORGAN STANLEY BAML TRUST MSBA SENIOR CM		03/19/2019	REINSURANCE	06/11/2019	MORGAN STANLEY & CO. INC	4,700,000	4,892,448	4,992,281	4,879,256				(13,192)			113,025	113,025	54,119	9,550
61691G-AR-1	MORGAN STANLEY BAML TRUST MSBA SENIOR CM		03/19/2019	REINSURANCE	06/11/2019	GOLDMAN SACHS & CO.	5,000,000	5,039,682	5,201,563	5,038,026				(1,655)			163,536	163,536	49,003	8,648
617446-7X-1	MORGAN STANLEY SUB CORP BND MTN		06/07/2019	GOLDMAN SACHS & CO.	12/12/2019	MORGAN STANLEY & CO. INC	18,500,000	20,226,420	20,743,495	20,102,386				(124,034)			641,109	641,109	519,028	43,681
61744Y-AK-4	MORGAN STANLEY SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,150,000	1,142,295	1,145,228	1,142,327				32			2,900	2,900	9,177	7,571

E156

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61747Y-CJ-2	MORGAN STANLEY SENIOR CORP BND		04/03/2019	Forethought Life Insurance Company	09/23/2019	Maturity	4,554,000	4,612,974	4,554,000	4,554,000		(58,974)		(58,974)					128,081	7,116
61760V-AP-8	MSC_12-C4 SENIOR CMBS C4-A4		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	5,000,000	5,029,191	5,041,406	5,029,158		(33)		(33)			12,248	12,248	10,813	8,110
61762B-BB-0	MORGAN STANLEY REREMIC TRUST M RMB3 R3_4		03/22/2019	AMHERST PIERPONT SECU	11/01/2019	Paydown	138,815	114,696		(338)		(115,034)		(115,034)		338	338	1,028	353	
61762B-BB-0	MORGAN STANLEY REREMIC TRUST M RMB3 R3_4		06/01/2019	Interest Capitalization	11/01/2019	Paydown	338	338		338						(338)	(338)	1		
61762X-AU-1	MORGANSTANLEYBAMLTRUSTMSBA SENIOR CMBS		03/19/2019	REINSURANCE	04/18/2019	MORGAN STANLEY & CO. INC	5,000,000	5,250,091	5,261,523	5,240,211		(9,879)		(9,879)			21,312	21,312	30,759	10,648
61763P-AG-8	MSRR_2014-R3 RMB3 -R3_2A		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	8,750,457	8,520,237	8,687,564	8,520,403		165		165		167,161	167,161	17,391	13,126	
61764G-AG-7	MORGANSTANLEYREREMIC TRUST M RMB3 4-R7-A 1		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	17,686,267	17,344,312	17,559,147	17,344,570		258		258		214,578	214,578	35,373	26,529	
61766C-AE-9	MORGANSTANLEYCAPITAL TRUST SENIOR CMBS S		03/19/2019	REINSURANCE	06/11/2019	UBS WARBURG LLC	1,900,000	1,934,958	1,991,512	1,933,305		(1,653)		(1,653)		58,207	58,207	19,348	3,414	
61946C-AA-0	MSA1C_2019-1A ABS 19-1A_A		04/24/2019	Various	12/20/2019	Paydown	4,254,414	4,277,140	4,254,414	4,254,414		(22,726)		(22,726)				80,952	8,813	
63946B-AE-0	NBCUNIVERSAL MEDIA LLC SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	8,075,000	8,325,382	8,327,021	8,323,423		(1,958)		(1,958)		3,597	3,597	170,753	164,865	
643528-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		08/29/2019	BK AMER MERRIL LYNCH	12/01/2019	Paydown	8,677	4,360	8,677	8,677		4,317		4,317				41	3	
643528-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		08/29/2019	BK AMER MERRIL LYNCH	12/01/2019	Paydown	366,666	184,250	366,666	366,666		182,416		182,416				1,910	139	
643528-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1-		08/29/2019	Various	12/01/2019	Various	1,319,123	648,971	1,319,123	1,319,123		670,152		670,152				16,932	1,547	
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		08/29/2019	BK AMER MERRIL LYNCH	12/01/2019	Paydown	22,244	11,178	22,244	22,244		11,066		11,066				113	8	
643529-AF-7	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		05/14/2019	BK AMER MERRIL LYNCH	12/01/2019	Paydown	656,795	364,521	656,795	656,795		292,274		292,274				6,489	1,389	
64828G-AS-9	NEWRESIDENTIALMORTGAGELOAN RMB3 019-6A 1		11/26/2019	AMHERST PIERPONT SECU	12/25/2019	Paydown	81,258	86,266	81,258	81,258		(5,008)		(5,008)				271	289	
64829G-AA-7	NRZT_16-2 RMB3 6-2-A1 144A		03/19/2019	REINSURANCE	11/01/2019	J.P. MORGAN SECURITIES INC	6,968,957	6,997,290	7,221,581	6,998,398		1,108		1,108		223,183	223,183	157,527	13,067	
64829G-AA-7	NRZT_16-2 RMB3 6-2-A1 144A		03/19/2019	REINSURANCE	11/01/2019	Paydown	1,067,957	1,072,299	1,067,957	1,067,957		(4,342)		(4,342)				36,707	2,002	
64830D-AM-5	NRZT_2019-2A RMB3 -2A B1 144A		04/09/2019	AMHERST PIERPONT SECU	12/11/2019	AMHERST PIERPONT SECU	10,538,305	10,716,863	11,070,184	10,704,984		(11,879)		(11,879)		365,200	365,200	330,200	47,947	
64830D-AM-5	NRZT_2019-2A RMB3 -2A B1 144A		04/09/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	461,695	469,518	461,695	461,695		(7,823)		(7,823)				7,676	2,101	
64830D-AV-5	NRZT_2019-2A RMB3 -2A B2 144A		04/09/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	461,695	470,751	461,695	461,695		(9,056)		(9,056)				8,156	2,232	
64830D-BE-2	NRZT_2019-2A WHOLE CMO -2A B3 144A		04/09/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	461,695	469,407	461,695	461,695		(7,712)		(7,712)				8,636	2,363	
64830D-BQ-5	NRZT_2019-2A RMB3 2A_B4 144A		04/09/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	473,321	465,685	473,321	473,321		7,637		7,637				9,028	2,483	
64830D-BX-0	NRZT_2019-2A RMB3 2A_B5A 144A		04/09/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	371,874	344,342	371,874	371,874		27,532		27,532				7,093	1,951	
64830M-DL-4	NRZT_2019-5A ABS 5A_B4 144A		10/03/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	121,613	126,135	121,613	121,613		(4,522)		(4,522)				849	539	
64830M-EC-3	NRZT_2019-5A ABS 5A_B5B 144A		10/03/2019	AMHERST PIERPONT SECU	12/01/2019	Paydown	111,682	111,576	111,682	111,682		106		106				733	464	
655044-AF-2	NOBLE ENERGY INC SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	14,570,000	14,861,415	14,867,519	14,859,581		(1,834)		(1,834)		7,939	7,939	167,960	157,882	
655844-BJ-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	38,365,000	38,394,004	38,418,327	38,393,938		(66)		(66)		24,390	24,390	556,293	537,110	
666807-BE-1	NORTHROP GRUMMAN CORP SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	21,000,000	21,254,646	21,226,380	21,252,559		(2,087)		(2,087)		(26,179)	(26,179)	20,417	8,167	
666807-BN-1	NORTHROP GRUMMAN CORP SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	625,000	614,125	613,788	614,169		44		44		(382)	(382)	4,909	4,119	
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		01/23/2019	MORGAN STANLEY PASSPO	10/15/2019	DEUTSCHE BANK AG	1,200,000	1,241,424	1,223,112	1,240,775		(649)		(649)		(17,663)	(17,663)	46,558	6,167	
674599-DG-7	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Tax Free Exchange	10/15/2019	DIRECT	1,000,000	447,855	491,260	449,557		1,702		1,702		41,703	41,703			
67592F-AC-3	OCT41_2019-2A ABS 9-2A_A2		03/08/2019	J.P. MORGAN SECURITIES INC	10/21/2019	SANDLER ONEIL & PARTNERS	10,000,000	10,000,000	9,942,000	10,000,000						(58,000)	(58,000)	200,336		
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR SRUNSEC C		02/01/2019	DIRECT	05/06/2019	JEFFRIES & CO. INC	500,000	479,285	501,395	479,897		612		612		21,498	21,498	13,563	8,557	
682680-AU-7	ONEOK INC SRUNSEC CORP BND		01/09/2019	DIRECT	04/29/2019	BANC OF AMERICA SECURITIES LLC	750,000	748,388	781,583	748,434		47		47		33,148	33,148	28,343	17,916	

E15.7



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	675,000	707,535	705,341	707,422		(113)		(113)			(2,081)	(2,081)	5,771	4,708
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR CORP BND		06/04/2019	CITIGROUP GLOBAL MKT INC	12/12/2019	JEFFRIES & CO. INC.	6,632,000	6,513,818	6,739,438	6,521,959		8,141		8,141			217,480	217,480	120,500	11,993
718546-AH-7	PHILLIPS 66 SENIOR CORP BND		08/02/2019	BARCLAYS CAPITAL	09/23/2019	BARCLAYS CAPITAL	300,000	382,983	396,249	382,694		(289)		(289)			13,555	13,555	7,001	4,651
743263-AS-4	PROGRESS ENERGY INC SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	18,187,000	18,225,629	18,250,655	18,225,460		(169)		(169)			25,195	25,195	276,897	267,349
744320-BF-8	PRUDENTIAL FINANCIAL INC JRSUB CORP BND		01/22/2019	DIRECT	11/26/2019	DIRECT	3,000,000	2,895,000	3,401,250	2,896,378		1,378		1,378			504,872	504,872	204,725	60,325
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROU SENIOR CO		06/03/2019	BARCLAYS CAPITAL	09/13/2019	J.P. MORGAN SECURITIES INC	5,000,000	4,997,650	5,089,050	4,997,602		(48)		(48)			91,448	91,448	40,330	
74927U-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMBS 05-A		06/11/2019	AMHERST PIERPONT SECUI	12/01/2019	Paydown	101,237	100,731	66,331	66,331		(34,400)		(34,400)					1,297	202
74958W-AB-2	AMHERST PIERPONT SECUI		05/20/2019	AMHERST PIERPONT SECUI	12/01/2019	Paydown	563,876	479,647	540,358	540,358		60,711		60,711					7,851	1,524
75114G-AC-3	RALI 2006-004 2A RMBS 06-004 2A1 RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A		09/24/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	168,435	160,973	168,435	168,435		7,463		7,463					990	317
76110H-4E-6	SABINE PASS LIQUEFACTION LLC SRSEC CORP		08/07/2019	AMHERST PIERPONT SECUI	12/01/2019	Paydown	150,020	149,645	150,020	150,020		375		375					1,891	146
785592-AM-8	Various		03/28/2019	Various	04/10/2019	Various	2,275,000	2,460,338	2,483,242	2,458,245		(2,093)		(2,093)			24,997	24,997	42,512	31,535
78662M-AB-2	SAG 19-1A ABS -1A-A 144A		05/31/2019	DIRECT	12/01/2019	Paydown	339,126	339,126	338,867	338,867		(259)		(259)					4,881	
816851-AT-6	SEMPRA ENERGY SENIOR CORP BND		03/19/2019	REINSURANCE	03/21/2019	MORGAN STANLEY & CO. INC	7,479,000	7,335,538	7,335,777	7,336,203		665		665			(426)	(426)	103,927	100,343
816851-BH-1	SEMPRA ENERGY SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	725,000	663,955	661,033	664,040		85		85			(3,007)	(3,007)	5,433	4,362
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1		10/30/2019	Accordia Life and Annuity Company	12/15/2019	Paydown	165,691	167,972	165,691	165,691		(2,281)		(2,281)					807	350
824348-AT-3	SHERWIN-WILLIAMS COMPANY THE SENIORCORPB		04/03/2019	Forethought Life Insurance Company	08/28/2019	Call 100.1980	7,346,000	7,299,647	7,360,545	7,316,301		16,654		16,654			29,699	29,699	144,477	63,359
824348-AV-8	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	625,000	622,125	621,900	622,149		24		24			(249)	(249)	7,107	6,348
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	875,000	859,425	862,811	859,496		71		71			3,316	3,316	10,985	9,811
83417F-AA-7	SOCTY 2014-2 A ABS 14-2-A 144A		04/11/2019	CREDIT SUISSE ZURICH	07/20/2019	Paydown	118,716	117,640	118,716	118,716		1,076		1,076					2,386	1,127
83613F-AC-5	SVHE 2007-OPT5 2A2 SENIOR ABS_07-OPT5 2A		10/30/2019	Accordia Life and Annuity Company	12/26/2019	Paydown	61,341	51,247	61,341	61,341		10,094		10,094					134	28
842587-CV-7	SOUTHERN COMPANY THE SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,000,000	983,600	981,070	983,683		83		83			(2,613)	(2,613)	9,118	7,854
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	675,000	795,015	801,117	794,841		(174)		(174)			6,276	6,276	21,488	19,913
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPER SENIOR CO		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	625,000	619,125	625,888	619,132		7		7			6,755	6,755	17,906	16,594
86773P-AA-6	SURUNX 19-1 ABS 19-1A A 144A		05/31/2019	CREDIT SUISSE ZURICH	12/30/2019	Paydown	580,538	580,505	580,538	580,538		33		33					6,953	
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		10/30/2019	Accordia Life and Annuity Company	12/01/2019	Paydown	184,871	85,883	184,871	184,871		98,988		98,988					497	917
88433C-AC-9	WINDR 2019-1A ABS 9-1A A2		03/20/2019	Various	10/28/2019	Various	21,500,000	21,500,000	21,287,500	21,500,000							(212,500)	(212,500)	481,036	
887317-AK-1	TIME WARNER INC SENIOR CORP BND		03/19/2019	REINSURANCE	03/27/2019	Call 103.9762	15,000,000	15,589,140	15,596,426	15,582,959		(6,181)		(6,181)			(582,959)	(582,959)	948,717	336,458
88948A-BN-6	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO		05/30/2019	GOLDMAN SACHS & CO.	09/04/2019	WELLS FARGO SECURITIES	8,000,000	3,033,440	3,609,289	3,079,288		45,848		45,848			530,001	530,001		
89172E-AA-2	TOWD POINT MORTGAGE TRUST TPMT ABS 6-1-A		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	6,787,848	6,780,544	6,815,424	6,780,532		(12)		(12)			34,892	34,892	15,838	11,879
89172H-AC-1	TPMT 15-3 ABS 5-3-M1 144A		03/19/2019	REINSURANCE	11/05/2019	CITIGROUP GLOBAL MKT INC	11,715,036	11,959,148	12,256,856	11,929,446		(29,702)		(29,702)			327,411	327,411	320,211	23,430
89172H-AZ-0	TPMT 15-3 ABS -3-AB 144A		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	6,162,117	6,155,388	6,197,742	6,155,377		(11)		(11)			42,365	42,365	14,378	10,784
89172P-AA-7	TPMT 16-2 RMBS 6-2-A1 144A		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	7,600,381	7,510,513	7,555,848	7,510,552		39		39			45,296	45,296	15,201	11,401

E15.8

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89172Y-AA-8	TOWD POINT MORTGAGE TRUST TPMT RMBS 6-3-		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	7,090,609	6,949,715	6,973,171	6,949,797		83		83			23,374	23,374	10,636	7,977
89175M-AG-8	TOWD POINT MORTGAGE TRUST TPMT ABS 8-3-B		04/12/2019	DIRECT	10/23/2019	DIRECT	3,000,000	2,772,656	2,970,000	2,783,999		11,343		11,343			186,001	186,001	69,740	7,199
89175M-AH-6	TOWD POINT MORTGAGE TRUST TPMT ABS 8-3-B		05/17/2019	DIRECT	12/10/2019	DIRECT	2,000,000	1,804,688	1,900,000	1,807,700		3,012		3,012			92,300	92,300	50,194	4,808
89175T-AE-8	TOWD POINT MORTGAGE TRUST TPMT SUBABS18-		04/12/2019	DIRECT	10/23/2019	DIRECT	4,000,000	3,406,250	3,740,000	3,415,878		9,628		9,628			324,122	324,122	91,328	9,269
89175T-AF-5	TOWD POINT MORTGAGE TRUST TPMT ABS 8-4-B		05/17/2019	DIRECT	10/23/2019	DIRECT	2,000,000	1,690,938	1,800,000	1,693,193		2,255		2,255			106,807	106,807	31,926	3,834
89175V-AE-3	TOWD POINT MORTGAGE TRUST TPMT ABS 8-2-B		02/28/2019	SANDLER ONEIL & PARTNERS	11/08/2019	SANDLER ONEIL & PARTNERS	52,226,000	47,664,728	50,297,829	47,814,490		149,762		149,762			2,483,339	2,483,339	1,448,238	88,361
89176L-AF-1	TOWD POINT MORTGAGE TRUST TPMT ABS 8-6-B		03/20/2019	DIRECT	10/23/2019	DIRECT	3,000,000	2,827,031	3,056,250	2,824,344		(2,687)		(2,687)			231,906	231,906	75,777	8,401
89176L-AG-9	TOWD POINT MORTGAGE TRUST TPMT ABS 8-6-B		05/17/2019	DIRECT	06/12/2019	DIRECT	1,000,000	941,875	942,500	941,944		69		69			556	556	4,633	2,265
89176V-AE-2	TOWD POINT MORTGAGE TRUST TPMT SUBABS18-		02/25/2019	DIRECT	10/23/2019	DIRECT	3,000,000	2,608,125	2,835,000	2,627,085		18,960		18,960			207,915	207,915	77,457	7,894
89176V-AF-9	TOWD POINT MORTGAGE TRUST TPMT SUBABS18-		05/17/2019	DIRECT	10/25/2019	DIRECT	1,000,000	864,844	910,000	866,277		1,433		1,433			43,723	43,723	17,421	2,054
89177B-AE-5	TPMT_19-1 ABS 9-1-B1 144A		04/12/2019	DIRECT	10/22/2019	DIRECT	5,000,000	4,603,438	4,950,000	4,597,684		(5,754)		(5,754)			352,316	352,316	123,687	6,547
89177B-AF-2	TPMT_19-1 ABS 9-1-B2 144A		05/17/2019	DIRECT	06/12/2019	DIRECT	2,000,000	1,846,875	1,846,875	1,847,022		147		147			(147)	(147)	9,378	4,581
89177H-AC-6	TPMT_2019-HY2 RMBS HY2_M1		04/09/2019	CITIGROUP GLOBAL MKT INC	10/08/2019	AMHERST PIERPONT SECUI	25,704,000	25,704,000	25,768,260	25,671,618		(32,382)		(32,382)			96,642	96,642	438,960	
89177H-AD-4	TPMT_2019-HY2 RMBS HY2_M2		04/09/2019	Various	10/08/2019	Various	21,114,000	21,114,000	21,166,785	21,103,513		(10,487)		(10,487)			63,272	63,272	390,725	
89177J-AD-0	TOWDPOINTMORTGAGETRUSTTPMT ABS 9-2_M2 14		08/06/2019	Various	11/08/2019	Various	77,000,000	79,141,563	73,763,690	79,085,746		(55,817)		(55,817)			(5,322,056)	(5,322,056)	826,146	56,146
891906-AC-3	TOTAL SYSTEM SERVICES INC SRUNSEC CORP B		01/22/2019	DIRECT	07/29/2019	JEFFRIES & CO. INC.	750,000	759,698	824,618	759,121		(577)		(577)			65,497	65,497	29,900	11,300
902494-BH-5	TYSON FOODS INC SENIOR CORP BND		02/13/2019	MORGAN STANLEY & CO. INC	04/22/2019	MERRILL LYNCH & CO.	1,700,000	1,644,206	1,755,369	1,644,446		240		240			110,923	110,923	49,612	33,958
90266H-AA-0	UBSCOMMERCIALMORTGAGETRUST SENIOR CMBS -		03/19/2019	REINSURANCE	03/21/2019	AMHERST PIERPONT SECUI	12,161,000	12,100,897	12,119,197	12,101,035		138		138			18,162	18,162	11,262	4,505
90268T-AC-8	UBSC_11-C1 SENIOR CMBS -C1-A3		03/19/2019	REINSURANCE	03/21/2019	BK AMER MERRIL LYNCH	9,794,086	9,891,361	9,937,171	9,890,119		(1,242)		(1,242)			47,053	47,053	23,473	17,605
90269P-AA-9	UBSCOMMERCIALMORTGAGETRUST SENIOR CMBS 1		03/19/2019	REINSURANCE	04/18/2019	BARCLAYS CAPITAL	1,126,000	1,137,614	1,138,096	1,136,971		(643)		(643)			1,125	1,125	5,958	2,062
90276U-AW-1	UBSCOMMERCIALMORTGAGETRUST SENIOR CMBS 1		03/19/2019	REINSURANCE	06/11/2019	UBS WARBURG LLC	17,305,000	17,141,606	17,843,077	17,144,645		3,039		3,039			698,432	698,432	162,773	28,725
907818-DG-0	UNION PACIFIC CORPORATION CORP BND		03/19/2019	REINSURANCE	03/21/2019	MORGAN STANLEY & CO. INC	9,000,000	9,171,315	9,174,960	9,169,591		(1,724)		(1,724)			5,369	5,369	54,000	48,000
913017-BV-0	UNITED TECHNOLOGIES CORPORATN SENIOR COR		11/20/2019	DIRECT	12/19/2019	BA SECURITIES	1,000,000	1,026,212	1,025,630	1,025,372		(840)		(840)			258	258	17,136	14,467
913017-CG-2	UNITED TECHNOLOGIES CORPORATN SENIOR COR		03/19/2019	REINSURANCE	03/21/2019	MORGAN STANLEY & CO. INC	5,000,000	4,879,450	4,886,700	4,880,199		749		749			6,501	6,501	39,000	37,375
913017-DB-2	UNITED TECHNOLOGIES CORPORATN SENIOR COR		08/29/2019	DIRECT	12/19/2019	BA SECURITIES	420,000	444,822	442,138	442,919		(1,903)		(1,903)			(780)	(780)	5,280	554
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN		06/03/2019	STIFEL NICOLAUS & CO INC	09/13/2019	JANE STREET CAPITAL	500,000	498,035	508,715	498,120		85		85			10,595	10,595	8,547	3,778
91914J-AA-0	VALERO ENERGY PARTNERS LP SENIOR CORP BN		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	825,000	855,278	856,028	855,149		(129)		(129)			880	880	11,730	10,327
92332L-AC-3	VENTR 2019-36A ABS 9-36A_A		03/26/2019	BNP PARIBAS	09/27/2019	J.P. MORGAN SECURITIES	7,875,000	7,875,000	7,845,469	7,875,000							(29,531)	(29,531)	144,994	
92343V-BC-7	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES	2,482,000	2,524,293	2,527,545	2,524,039		(254)		(254)			3,506	3,506	34,748	33,300
92343V-CQ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	1,175,000	1,223,058	1,234,678	1,222,983		(74)		(74)			11,695	11,695	23,121	21,111
92343V-DU-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES	750,000	846,675	854,603	846,534		(141)		(141)			8,068	8,068	2,844	1,313

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92343V-ER-1	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	4,425,000	4,686,960	4,703,421	4,686,051		(909)		(909)			17,370	17,370	11,174	3,725
92854V-AA-3	VIVINT SOLAR FINANCING LLC ABS144A		03/13/2019	BMO Nesbitt Burns	10/30/2019	Paydown	266,146	271,636	266,146	266,146		(5,489)		(5,489)					8,866	4,721
92890P-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM		03/19/2019	REINSURANCE	06/11/2019	BK AMER MERRIL LYNCH MORGAN STANLEY & CO. INC	4,950,000	5,012,582	5,095,406	5,007,579		(5,003)		(5,003)			87,827	87,827	46,801	8,259
92903P-AA-7	VORNADO DP LLC VNO_10-VNO SENIOR CMBS VN		03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	4,852,214	4,852,218	4,854,299	4,852,214		(3)		(3)			2,085	2,085	6,004	3,602
929089-AB-6	VOYA FINANCIAL INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	800,000	794,160	792,048	794,193		33		33			(2,145)	(2,145)	9,490	8,354
92936Q-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM		03/19/2019	REINSURANCE	03/21/2019	WELLS FARGO SECURITIES INC	4,000,000	4,044,402	4,050,000	4,044,356		(46)		(46)			5,644	5,644	9,173	6,880
92938C-AD-9	WFRBS 13-C15 SENIOR CMBS -C15-A4		03/19/2019	REINSURANCE	06/11/2019	BMO Nesbitt Burns	7,500,000	7,822,623	7,954,688	7,797,375		(25,248)		(25,248)			157,313	157,313	88,251	15,574
92938J-AE-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM		03/19/2019	REINSURANCE	04/18/2019	BARCLAYS CAPITAL	3,600,000	3,759,545	3,775,078	3,753,267		(6,278)		(6,278)			21,811	21,811	21,211	7,342
94353W-AA-3	WAAV_2017-1A ABS2017-1A144A		10/30/2019	Accordia Life and Annuity Company	12/15/2019	Paydown	125,012	125,864	125,012	125,012		(851)		(851)					602	214
94987U-AL-7	WFL_11-RR2 WHOLE CMO_11-RR2-3A2		09/24/2019	WELLS FARGO & COMPANY SENIOR CORP BND M	12/01/2019	Paydown	86,046	87,941	85,840	85,840		(2,101)		(2,101)					530	218
95000U-2A-0	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	750,000	755,625	751,290	755,608		(17)		(17)			(4,318)	(4,318)	10,453	9,408
95001G-AD-5	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		03/19/2019	REINSURANCE	04/18/2019	BARCLAYS CAPITAL	15,000,000	14,888,925	15,038,086	14,891,082		2,157		2,157			147,004	147,004	72,150	24,975
96949L-AA-3	WILLIAMS COMPANIES INC SENIOR CORP BND		03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	1,200,000	1,218,720	1,217,064	1,218,458		(262)		(262)			(1,394)	(1,394)	3,240	1,560
96950F-AM-6	WILLIAMS COMPANIES INC SENIOR CORP BND		05/23/2019	J.P. MORGAN SECURITIES INC	09/13/2019	J.P. MORGAN SECURITIES INC	1,161,000	1,212,618	1,227,235	1,209,463		(3,155)		(3,155)			17,772	17,772	26,626	11,649
98389B-AM-2	XCEL ENERGY INC SENIOR CORP BND		03/19/2019	DIRECT	03/21/2019	MORGAN STANLEY & CO. INC	9,384,000	9,497,359	9,498,016	9,494,524		(2,835)		(2,835)			3,492	3,492	159,267	151,917
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND		08/31/2019	Various	12/01/2019	Redemption	100.0000	1,036,649	1,036,649	1,036,649									28,193	
BGA0LN-HY-7	UBS2018-C14RR SENIOR CMBS 14 RR		01/31/2019	CRE	04/01/2019	Paydown	1,782	1,757	1,782	1,782		25		25					13	
BGA0LN-HY-7	UBS2018-C14RR SENIOR CMBS 14 RR		01/31/2019	CRE	04/30/2019	Redemption	95.7126	627	609	625		(2)		(2)			(17)	(17)	9	
BGA0LN-HY-7	UBS2018-C14RR SENIOR CMBS 14 RR		01/31/2019	CRE	05/22/2019	Tax Free Exchange	100.0000	1,421,582	1,403,036	1,403,419		1,382		1,382					24,032	
BGA0LN-HY-7	UBS2018-C14RR TERM LOAN		05/22/2019	Tax Free Exchange	12/01/2019	Redemption	100.0000	88,382	83,872	88,382		8		8			4,502	4,502	106,770	212
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN	12/26/2019	Redemption	100.0000	81,376	81,250	81,376							126	126		
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN	12/26/2019	Redemption	100.0000	1,196,183	1,194,372	1,196,183		2		2			1,809	1,809		
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN		12/10/2019	SPEC FIN	12/10/2019	Redemption	100.0000	1,293,126	1,289,893	1,289,893										
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN	12/26/2019	Redemption	100.0000	74,594	74,487	74,594							107	107		
BGA0NS-GE-9	MACT TRUST MACT_19-1 TERM LOAN		12/10/2019	SPEC FIN	12/10/2019	Redemption	100.0000	10,669,856	10,643,181	10,643,181										
BGA0NS-GE-9	MACT TRUST MACT_19-1 TERM LOAN		12/19/2019	SPEC FIN	12/26/2019	Redemption	100.0000	528,449	528,449	528,449										
BGA0PII-KM-5	INFINITYASSETHOLDINGSLLCA3 TERM LOAN		08/26/2019	INFIN	11/30/2019	Redemption	100.0000	11,713,883	11,713,883	11,713,883									123,214	
BGA0QA-3N-9	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN	11/30/2019	Redemption	100.0000	16,215	16,215	16,215										
BGA0QA-3P-4	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN	11/30/2019	Redemption	100.0000	6,306	6,306	6,306										
BGA0QA-3R-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN	11/30/2019	Redemption	100.0000	26,617	26,617	26,617										
BGA0QZ-AL-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFIN	11/30/2019	Redemption	100.0000	71,552	71,552	71,552										

E15.10

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
BRTNVC-FB-8	AIR CARGO LOGISTICS FT WORTH T CORP BND					Redemption	100.0000													3	
	PALMER SQUARE CREDIT FUNDING P ABS 19-1A		05/07/2019	DIRECT	11/29/2019		125	125	125	125											
BRTR25-H7-3			02/21/2019	DIRECT	12/02/2019	Tax Free Exchange	1,350,000	1,350,000	1,354,260	1,354,260		4,260		4,260						42,456	
064159-KJ-4	BANK OF NOVA SCOTIA JRSUB CORP BND	A	01/17/2019	BANK OF NOVA SCOTIA	12/12/2019	DIRECT	5,000,000	4,450,000	5,037,500	4,456,872		6,872		6,872			580,628	580,628	580,628	273,833	65,229
15135U-AJ-8	CENOVUS ENERGY INC SENIOR CORP BND	A	03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	7,500,000	7,471,785	7,455,450	7,471,883		98		98		(16,433)	(16,433)	(16,433)	7,917	3,167	
				J.P. MORGAN SECURITIES																	
867229-AE-6	SUNCOR ENERGY INC CORP BND	A	03/28/2019	REINSURANCE	04/10/2019	INC	875,000	1,105,038	1,104,688	1,104,754		(284)		(284)			(66)	(66)	(66)	18,484	16,273
BGAOME-H1-8	CREDIT TERMLOAN 3.000% 12/11/50		01/31/2019	CRE	04/01/2019	Paydown	31,183	22,664	31,183	31,183		8,519		8,519						120	
				Redemption			100.0000														
BGAOME-H1-8	CREDIT TERMLOAN 3.000% 12/11/50		01/31/2019	CRE	12/01/2019		124,063	90,168	124,063	92,958		2,789		2,789						31,105	7,443
00086A-AE-4	ABPCI 19-1A ABS 9-1A BR 144A	D	05/06/2019	DIRECT	09/13/2019	DIRECT	3,000,000	3,000,000	2,997,000	2,999,980		(20)		(20)		(2,980)	(2,980)	(2,980)	59,511		
009349-AX-9	ALS_16-1 ABS -1-AR 5.625% 05/15/34	C	04/22/2019	DIRECT	12/16/2019	Paydown	232,951	232,951	232,951	232,951										5,639	
03938L-AQ-7	ARCELORMITTAL SENIOR CORP BND	D	03/19/2019	DIRECT	07/12/2019	Various	35,000,000	35,878,010	35,918,800	35,784,945		(93,065)		(93,065)			133,855	133,855	133,855	498,021	224,583
03938L-AQ-7	ARCELORMITTAL SENIOR CORP BND	D	03/19/2019	DIRECT	08/30/2019	Call	102,8150	10,250,860	10,281,500	10,170,707		(80,153)		(80,153)		(170,707)	(170,707)	(170,707)	580,458	64,167	
				SANDLER ONEIL & PARTNERS																	
04015W-AS-3	ARES_2016-39A ABS 39A_A2	D	03/15/2019	J.P. MORGAN SECURITIES INC	09/27/2019		10,000,000	10,000,000	9,962,500	10,000,000						(37,500)	(37,500)	(37,500)	189,737		
046353-AR-9	ASTRAZENECA PLC SENIOR CORP BND	D	11/20/2019	DIRECT	12/19/2019	BNP PARIBAS	2,000,000	2,095,455	2,088,760	2,093,375		(2,080)		(2,080)		(4,615)	(4,615)	(4,615)	23,917	17,889	
067316-AC-3	BACARDI LTD SENIOR CORP BND 144A	D	03/19/2019	DIRECT	04/16/2019	Various	29,777,000	30,002,710	30,236,183	29,996,024		(6,685)		(6,685)		240,158	240,158	240,158	303,033	238,216	
06738E-BD-6	BARCLAYS PLC SENIOR CORP BND	D	03/21/2019	DIRECT	10/15/2019	UBS WARBURG LLC	1,000,000	1,025,500	1,110,530	1,024,276		(1,224)		(1,224)		86,254	86,254	86,254	45,715	17,816	
				BRITISH TELECOMMUNICATIONS PLC SRUNSEC C																	
111021-AL-5		D	01/16/2019	CITICORP SECURITIES MARKETS	07/08/2019	GOLDMAN SACHS & CO.	1,500,000	1,527,840	1,677,660	1,526,830		(1,010)		(1,010)		150,830	150,830	150,830	45,911	9,396	
				SANDLER ONEIL & PARTNERS																	
12482N-AE-1	CBAM_2019-10A ABS 10A_A2 144A	D	04/10/2019	CITIGROUP GLOBAL MKT INC	09/26/2019		7,500,000	7,500,000	7,476,563	7,500,000						(23,438)	(23,438)	(23,438)	136,073		
				MIZUHO INTERNATIONAL PLC																	
225401-AC-2		D	07/03/2019	BARCLAYS CAPITAL	10/31/2019		4,350,000	4,631,576	4,726,971	4,621,101		(10,474)		(10,474)		105,870	105,870	105,870	151,083	92,616	
251526-BR-9	DEUTSCHE BANK AG SRBN CORP BND	C	08/29/2019	DIRECT	12/05/2019	JANE STREET CAPITAL	210,000	212,604	214,376	212,408		(196)		(196)		1,968	1,968	1,968	2,350	46	
				MORGAN STANLEY & CO. INC																	
25243Y-AP-4	DIAGEO CAPITALPLC SENIOR CORP BND	D	03/19/2019	REINSURANCE	03/21/2019		15,455,000	15,863,259	15,861,467	15,858,207		(5,052)		(5,052)		3,259	3,259	3,259	145,088	132,652	
				ENDO FINANCE LLC / ENDO FINCO SECUREDOR																	
29273D-AA-8		C	03/06/2019	DIRECT	03/19/2019	DIRECT	500,000	493,750	492,500	493,797		47		47		(1,297)	(1,297)	(1,297)	12,729	11,668	
				J.P. MORGAN SECURITIES INC																	
36164Q-NA-2	GRUPO BIMBO SA DE CV SENIOR CORP BND 144	D	03/28/2019	REINSURANCE	04/10/2019		1,400,000	1,295,420	1,290,954	1,295,599		179		179		(4,645)	(4,645)	(4,645)	25,256	22,851	
				BARCLAYS CAPITAL																	
40052V-AB-0		D	03/19/2019	DIRECT	04/16/2019	BARCLAYS CAPITAL	3,900,000	3,999,696	3,998,826	3,996,150		(3,546)		(3,546)		2,676	2,676	2,676	40,463	26,325	
				INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO																	
456873-AE-8		D	04/05/2019	DIRECT	12/12/2019	DIRECT	13,590,000	13,659,147	14,156,159	13,653,096		(6,051)		(6,051)		503,064	503,064	503,064	350,131	23,783	
46617B-AG-8	JFINI_14-1A ABS 20-14-D 144A	D	03/20/2019	DIRECT	05/17/2019	DIRECT	3,500,000	3,500,000	3,496,500	3,500,752		752		752		(4,252)	(4,252)	(4,252)	70,223	38,024	
				KERRY GROUP FINANCIAL SERVICES SENIOR CO																	
49245P-AA-4		D	03/19/2019	DIRECT	04/16/2019	MARKETAXESS CORPORATI	6,600,000	6,470,864	6,526,806	6,473,347		2,483		2,483		53,459	53,459	53,459	110,880	93,867	
				LLOYDS BANKING GROUP PLC SUB CORP BND 14																	
539439-AF-6		D	05/14/2019	GOLDMAN SACHS & CO.	10/23/2019	DIRECT	3,000,000	3,147,300	3,360,000	3,145,313		(1,987)		(1,987)		214,687	214,687	214,687	185,287	97,081	
				LLOYDS BANKING GROUP PLC SENIOR CORP BND																	
539439-AP-4		D	05/20/2019	BK AMER MERRIL LYNCH	09/13/2019	BOSTON COR	10,000,000	9,804,800	9,979,200	9,817,811		13,011		13,011		161,389	161,389	161,389	104,168	12,113	
				LYONDELLBASELL INDUSTRIES NV SENIOR CORP																	
552081-AD-3		D	03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	11,876,000	12,668,759	12,633,095	12,663,530		(5,228)		(5,228)		(30,435)	(30,435)	(30,435)	257,313	245,437	
				NATIONWIDE BUILDING SOCIETY SUB CORP BND																	
63859W-AF-6		D	01/30/2019	DIRECT	09/13/2019	DIRECT	3,000,000	2,718,990	2,961,075	2,728,075		9,085		9,085		233,000	233,000	233,000	113,094	37,125	
65557C-AN-3	NORDEA BANK AB JRSUB CORP BND 144A	D	01/17/2019	CITICORP SECURITIES MARKETS	03/29/2019	DIRECT	1,000,000	961,250	980,000	961,448		198		198		18,552	18,552	18,552	32,156	20,247	
				J.P. MORGAN SECURITIES																	
69353U-AA-9	PPL WEM LTD SENIOR CORP BND 144A	D	03/28/2019	REINSURANCE	04/10/2019	INC	1,500,000	1,548,600	1,545,510	1,547,628		(972)		(972)		(2,118)	(2,118)	(2,118)	36,057	32,922	
				ROHM AND HAAS HOLDINGS LTD SENIOR CORP B																	
775371-AG-2		D	04/03/2019	Forethought Life Insurance Company	10/15/2019	Redemption	100.0000	110,150	113,797	110,150		(1,075)		(1,075)		(2,572)	(2,572)	(2,572)	8,096	5,038	
				ROYAL BANK OF SCOTLAND PLC THE SRBN CORP																	
780097-BG-5		D	03/28/2019	REINSURANCE	04/10/2019	INC	1,100,000	1,138,610	1,146,123	1,138,492		(118)		(118)		7,631	7,631	7,631	21,525	19,432	

ET 5.11

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
806261-AM-5	SCHAEFFLER FINANCE BV SECURED CORP BND	D	03/19/2019	DIRECT	05/15/2019	Call 101.1880	7,300,000	7,336,500	7,386,724	7,331,529		(4,971)		(4,971)			(31,529)	(31,529)	173,412	32,749	
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND	D	03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	925,000	1,255,410	1,238,945	1,254,980		(430)		(430)			(16,035)	(16,035)	19,165	16,872	
87938W-AM-5	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	29,350,000	30,010,580	30,011,256	30,000,908		(9,673)		(9,673)			10,348	10,348	619,474	594,360	
87938W-AR-4	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	03/28/2019	REINSURANCE	04/10/2019	J.P. MORGAN SECURITIES INC	675,000	712,530	715,048	712,202		(328)		(328)			2,846	2,846	14,138	12,939	
87938W-AT-0	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	03/28/2019	Various	07/29/2019	Various	1,925,000	1,922,930	2,006,539	1,923,651		721		721			82,888	82,888	40,283	18,179	
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	06/27/2019	MORGAN STANLEY & CO. INC	08/22/2019	MORGAN STANLEY & CO. INC	425,000	491,763	510,816	491,620		(143)		(143)			19,196	19,196	11,404	7,820	
92857W-AV-2	VODAFONE GROUP PLC SENIOR CORP BND	D	03/19/2019	REINSURANCE	03/21/2019	J.P. MORGAN SECURITIES INC	12,000,000	12,287,160	12,320,280	12,284,813		(2,347)		(2,347)			35,467	35,467	13,125	4,375	
92857W-BH-2	VODAFONE GROUP PLC SENIOR CORP BND	D	06/03/2019	J.P. MORGAN SECURITIES INC	09/13/2019	J.P. MORGAN SECURITIES INC	10,000,000	10,301,100	10,451,400	10,284,149		(16,951)		(16,951)			167,251	167,251	250,000	144,792	
92857W-BJ-8	VODAFONE GROUP PLC SENIOR CORP BND	D	06/04/2019	BARCLAYS CAPITAL	12/12/2019	BNP PARIBAS	5,000,000	5,211,250	5,420,950	5,194,268		(16,982)		(16,982)			226,682	226,682	112,292	3,438	
961214-DF-7	WESTPAC BANKING CORP SUB CORP BND EMTN	D	03/15/2019	DIRECT	07/15/2019	DIRECT	1,500,000	1,471,485	1,536,135	1,472,116		631		631			64,019	64,019	41,959	20,890	
96525V-AB-1	WHITEHORSE LTD WITEH_13-1A ABS -1A-B2L 1	D	02/13/2019	DIRECT	11/25/2019	Paydown	194,814	191,393	194,814	194,814		3,421		3,421					14,377	3,196	
980236-AL-7	WOODSIDE FINANCE LTD SENIOR CORP BND 144	D	03/19/2019	REINSURANCE	03/21/2019	BARCLAYS CAPITAL	18,867,000	19,203,870	19,236,227	19,201,088		(2,783)		(2,783)			35,139	35,139	325,456	310,991	
980236-AQ-6	WOODSIDE FINANCE LTD SRUNSEC CORP BND 14	D	02/25/2019	DIRECT	07/17/2019	UBS WARBURG LLC	1,500,000	1,497,255	1,591,305	1,497,337		82		82			93,968	93,968	25,125		
BRSH25-KN-7	PRUDENTIAL PLC JRSUB CORP BND MTN	D	07/10/2019	DIRECT	11/26/2019	DIRECT	5,000,000	4,977,900	5,012,500	4,978,081		181		181			34,419	34,419	113,768	16,048	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,704,244,450	1,712,871,452	1,729,987,198	1,713,712,419		834,977		834,977			9,969,045	9,969,045	31,150,474	9,820,490
464287-24-2	ISHARES IBOX INVESTMENT GRADE		05/29/2019	Various	06/28/2019	Various	0.000	51,652,154	52,695,236	51,692,698		40,545		40,545			1,002,538	1,002,538	61,549		
464288-64-6	ISHARES IBOX \$ HIGH YIELD COR		07/24/2019	Susquehanna International Ser	08/05/2019	BARCLAYS CAPITAL	0.000	40,065,000	40,109,170	40,065,000							44,170	44,170	154,000		
78467V-60-8	SPDR BLACKSTONE/GSO SENIOR LOA		01/04/2019	JANNEY MONTGOMERY SCOTT	02/06/2019	JANNEY MONTGOMERY SCOTT	0.000	31,821,930	32,052,583	31,821,930							230,653	230,653	252,131		
92206C-40-9	VANGUARD SHORT-TERM CORPORATE		05/10/2019	Various	06/28/2019	Various	0.000	122,883,463	124,055,849	123,055,444		171,981		171,981			1,000,405	1,000,405	252,131		
8099999	Subtotal - Bonds - SVO Identified Funds							246,422,547	248,912,838	246,635,072		212,526		212,526			2,277,766	2,277,766	467,680		
BGA0JQ-SC-9	MINISTRY DTL F TERMLOAN		03/28/2019	CREDIT	03/29/2019	Redemption 100.0000	749	749	749	749									8		
BGA0JQ-SC-9	MINISTRY DTL F TERMLOAN		03/28/2019	CREDIT	06/17/2019	Blue Eagle	325,600	325,600	309,743	325,600							(15,857)	(15,857)	7,328		
BGA0JY-W8-6	FOUNDATION RISK PARTNERS TERMLOAN		02/12/2019	CREDIT	04/01/2019	Redemption 100.0000	4,070	4,070	4,070	4,070									64	(41)	
BGA0JY-W8-6	FOUNDATION RISK PARTNERS TERMLOAN		02/12/2019	CREDIT	06/17/2019	Blue Eagle	1,620,878	1,620,878	1,556,043	1,620,878							(64,835)	(64,835)	49,479	(16,209)	
BGA0KD-MC-2	LUCIDHEALTH TERM LOAN		01/02/2019	CREDIT	04/01/2019	Redemption 100.0000	37,500	36,891	37,500	36,910		19		19			590	590	767		
BGA0KD-MC-2	LUCIDHEALTH TERM LOAN		01/02/2019	CREDIT	06/21/2019	Blue Eagle	14,962,500	14,719,359	14,962,500	14,734,133		14,774		14,774			228,367	228,367	515,194		
BGA0MD-SE-0	SEPRO TERM LOAN 6.730% 02/01/25		03/13/2019	CREDIT	06/21/2019	Blue Eagle	6,160,591	6,160,591	6,153,198	6,160,591							(7,393)	(7,393)	141,301	(100,337)	
8299999	Subtotal - Bonds - Unaffiliated Bank Loans							23,111,888	22,868,138	23,023,803	22,882,931		14,793		14,793			140,872	140,872	714,141	(116,587)
8399998	Total - Bonds							2,089,160,592	2,334,479,024	2,358,002,472	2,335,497,370		1,012,359		1,012,359			16,199,368	16,199,368	34,068,741	10,452,752
63946C-AE-8	NBCUNIVERSAL ENTERPRISE INC		01/01/2019	Forethought Life Insurance Company	04/23/2019	BARCLAYS CAPITAL	3,232,000,000	3,280,480	3,312,477	3,280,480							31,997	31,997	16,497	6,599	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							3,280,480	3,312,477	3,280,480								31,997	31,997	16,497	6,599
505750-50-8	LADENBURG THALMANN FINC SERV PFD STOCK		05/23/2019	DIRECT	12/06/2019	DIRECT	60,000,000	1,488,000	1,290,387	1,488,000							(197,613)	(197,613)	39,073		
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,488,000	1,290,387	1,488,000								(197,613)	(197,613)	39,073	
8999998	Total - Preferred Stocks							4,768,480	4,602,864	4,768,480								(165,616)	(165,616)	55,570	6,599
BGA0ST-Z0-4	BONY CASH RESERVE FUND STIF		12/24/2019	DIRECT	12/26/2019	DIRECT	10,956,374.650	10,956,375	10,956,375	10,956,375											
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							10,956,375	10,956,375	10,956,375											
9799998	Total - Common Stocks							10,956,375	10,956,375	10,956,375											
9899999	Total - Preferred and Common Stocks							15,724,855	15,559,239	15,724,855								(165,616)	(165,616)	55,570	6,599
9999999	Totals							2,350,203,879	2,373,561,711	2,351,222,225								16,033,752	16,033,752	34,124,311	10,459,351

E15.12

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	Accordia Life & Annuity Company		62200		.8B1	NO		690,910,917		200,000,000	100.0
000000-00-0	First Allmerica Financial Life Insurance Company		69140		.8B1	NO		245,634,758		500,001,000	100.0
000000-00-0	Forethought Life Insurance Company		91642		.8B1	NO		1,909,733,785		1,000,000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								2,846,279,460		XXX	XXX
1899999. Total Common Stocks								2,846,279,460		XXX	XXX
1999999 - Totals										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ .....

2. Total amount of intangible assets nonadmitted \$ .....

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
000000-00-0	Cape Verity I, Inc.	Accordia Life & Annuity Company		25,000,000	100.0
000000-00-0	Cape Verity III, Inc.	Accordia Life & Annuity Company		25,000,000	100.0
000000-00-0	Gotham Re., Inc.	Accordia Life & Annuity Company		250,000,000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY SENIOR GOV'T BND			12/31/2019	REINSURANCE	08/15/2020	4,996,113		.18			5,000,000	4,996,095	28,329		1.500	1.625	FA		28,125
UNITED STATES TREASURY SENIOR GOV'T BND			12/31/2019	REINSURANCE	11/15/2020	5,004,282		(13)			5,000,000	5,004,295	11,298		1.750	1.650	MN		11,058
UNITED STATES TREASURY SENIOR GOV'T BND			12/31/2019	REINSURANCE	05/15/2020	19,989,915		.75			20,000,000	19,989,840	38,736		1.500	1.634	MN		37,912
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						29,990,310		80			30,000,000	29,990,230	78,363		XXX	XXX	XXX		77,095
0599999. Total - U.S. Government Bonds						29,990,310		80			30,000,000	29,990,230	78,363		XXX	XXX	XXX		77,095
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
AIR LEASE CORPORATION SENIOR CORP BND			04/03/2019	Forethought Life Insurance Company	01/15/2020	3,304,102		17,180			3,305,000	3,286,922	32,384		2.125	2.834	JJ	35,116	15,217
AMPHENOL CORPORATION SENIOR CORP BND			04/03/2019	Forethought Life Insurance Company	04/01/2020	1,319,832		6,398			1,322,000	1,313,433	7,271		2.200	2.866	AO	14,542	162
BROADCOM CORPORATION SENIOR CORP BND 144			04/03/2019	Forethought Life Insurance Company	01/15/2020	14,688,716		81,964			14,693,000	14,606,752	160,909		2.375	3.137	JJ	174,479	75,608
CREDIT SUISSE NEW YORK NY CORP BND			04/03/2019	Forethought Life Insurance Company	01/14/2020	2,665,325		(47,606)			2,663,000	2,712,931	66,708		5.400	2.946	JJ	71,901	31,557
KINDER FINANCE NORTH AMERICA SENIOR COR			03/02/2020	Forethought Life Insurance Company	03/02/2020	7,705,076		34,652			7,713,000	7,670,424	57,365		2.250	2.865	MS	86,771	14,944
KINDER MORGAN ENERGY PARTNERS CORP BND			04/03/2019	Forethought Life Insurance Company	04/01/2020	629,323		(15,693)			624,000	645,016	10,140		6.500	3.036	AO	20,280	225
ENTERPRISE PRODUCTS OPERATING CORP BND			04/03/2019	Forethought Life Insurance Company	01/31/2020	1,526,804		(25,710)			1,524,000	1,552,514	33,560		5.250	2.933	JJ	40,005	14,002
GENERAL ELECTRIC CO CORP BND			04/03/2019	Forethought Life Insurance Company	01/08/2020	946,448		(17,053)			946,000	963,501	25,003		5.500	3.025	JJ	26,015	12,285
HUNTINGTON NATIONAL BANK THE SENIOR CORP			04/03/2019	Forethought Life Insurance Company	03/10/2020	6,642,644		20,705			6,648,000	6,621,940	48,663		2.375	2.801	MS	78,945	10,087
JPMORGAN CHASE & CO CORP BND			04/03/2019	Forethought Life Insurance Company	03/25/2020	5,094,735		(81,373)			5,069,000	5,176,108	66,911		4.950	2.744	MS	125,458	5,576
KINDER MORGAN ENERGY PARTNERS SENIOR COR			12/31/2019	REINSURANCE	09/15/2020	8,248,610		(706)			8,066,000	8,249,316	125,874		5.300	2.035	MS		125,874
PENNSKE TRUCK LEASING CO SENIOR CORP BND			04/03/2019	Forethought Life Insurance Company	01/09/2020	2,845,944		1,964			2,846,000	2,843,979	41,473		3.050	3.141	JJ	43,402	20,254
PHILIP MORRIS INTERNATIONAL IN SENIOR CO			04/03/2019	Forethought Life Insurance Company	02/21/2020	7,337,142		47,265			7,346,000	7,289,877	53,054		2.000	2.881	FA	73,460	17,141
SUNOCO LOGISTICS PARTNERS OPER SENIOR CO			04/03/2019	Forethought Life Insurance Company	02/15/2020	183,529		(3,195)			183,000	186,724	3,802		5.500	3.097	FA	5,033	1,342
SYNCHRONY FINANCIAL SENIOR CORP BND			04/03/2019	Forethought Life Insurance Company	02/03/2020	9,083,268		14,621			9,085,000	9,068,647	100,844		2.700	2.918	FA	122,648	40,882
WILLIAMS PARTNERS LP CORP BND			04/03/2019	Forethought Life Insurance Company	03/15/2020	3,689,815		(60,318)			3,673,000	3,750,133	56,778		5.250	2.990	MS	96,416	9,642
ALLERGAN FUNDING SCS SENIORCORPBND	D.		04/03/2019	Forethought Life Insurance Company	03/12/2020	7,345,414		2,279			7,346,000	7,343,135	66,726		3.000	3.041	MS	110,190	12,856
BPOE SA SENIOR CORP BND MTN	D.		04/03/2019	Forethought Life Insurance Company	01/27/2020	1,835,266		7,565			1,836,000	1,827,701	17,672		2.250	2.811	JJ	20,655	7,574
MUFG BANK LTD SENIOR CORP BND 144A	D.		04/03/2019	Forethought Life Insurance Company	03/05/2020	3,670,088		12,147			3,673,000	3,657,941	27,221		2.300	2.752	MS	42,240	6,571
DANSKE BANK A/S SENIOR CORP BND 144A	D.		04/03/2019	Forethought Life Insurance Company	03/02/2020	7,147,603		62,809			7,162,000	7,084,794	52,084		2.200	3.407	MS	78,782	13,568
ING BANK NV SENIOR CORP BND 144A	D.		04/03/2019	Forethought Life Insurance Company	03/16/2020	1,834,868		4,027			1,836,000	1,830,841	13,120		2.450	2.750	MS	22,491	2,124
MACQUARIE BANK LTD SENIOR CORP BND 144A	D.		04/03/2019	Forethought Life Insurance Company	01/21/2020	2,202,545		6,110			2,203,000	2,196,435	23,499		2.400	2.777	JJ	26,436	10,574
SANTANDER UK PLC SENIOR CORP BND	D.		04/03/2019	Forethought Life Insurance Company	03/16/2020	1,467,758		4,414			1,469,000	1,463,344	10,176		2.375	2.787	MS	17,444	1,648
SVENSKA HANDELSBANKEN AB CORP BND MTN 14	D.		04/03/2019	Forethought Life Insurance Company	03/30/2020	738,183		(12,479)			734,000	750,662	9,509		5.125	2.788	MS	18,809	313
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						102,153,038		59,967			101,965,000	102,093,070	1,110,766		XXX	XXX	XXX	1,351,518	450,026
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						102,153,038		59,967			101,965,000	102,093,070	1,110,766		XXX	XXX	XXX	1,351,518	450,026
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						132,143,348		60,047			131,965,000	132,083,300	1,189,129		XXX	XXX	XXX	1,351,518	527,121
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						132,143,348		60,047			131,965,000	132,083,300	1,189,129		XXX	XXX	XXX	1,351,518	527,121
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
IPORTFOLIO11LLC TERM LOAN			12/20/2019	Various	07/29/2020	19,707,478		415,016			20,347,949	19,292,462	86,453		12.224	18.434	MUSD	787,153	

E17

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amor- tization)/ Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non- Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
9099999. Subtotal - Other Short-Term Invested Assets						19,707,478		415,016			XXX	19,292,462	86,453		XXX	XXX	XXX	787,153	
9199999 - Totals						151,850,826		475,063			XXX	151,375,762	1,275,582		XXX	XXX	XXX	2,138,671	527,121



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																					
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)																					
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX									
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																													
SPX/C/230207/1518.23	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/07/2013	02/07/2023	10,000	15,182,300	1518.23	3,966,000			16,302,762		16,302,762	6,392,325																											
SPX US 03/20/20 C3175	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/13/2019	03/20/2020	42	133,350	3175		342,300		495,810		495,810	153,510																											
SPX US 01/17/20 C3100	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/07/2019	01/17/2020	200	620,000	3100		1,244,400		2,817,000		2,817,000	1,572,600																											
SPX US 03/20/20 C3100	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/05/2019	03/20/2020	300	930,000	3100		3,156,300		5,287,499		5,287,499	2,131,199																											
SPX US 03/20/20 C3175	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/13/2019	03/20/2020	21	66,675	3175		171,150		247,905		247,905	76,755																											
SPXW US 03/31/20 C3475	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/31/2019	03/31/2020	200	695,000	3475		102,000		107,000		107,000	5,000																											
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants														XXX	25,257,976	10,331,389																	XXX	XXX									
MXEA/P/200826/1382.51	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	08/26/2010	08/26/2020	2,173	3,004,194	1382.51	969,734			3,722		3,722	(112,669)																											
SPX/P/200720/1144.19	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	07/21/2010	07/20/2020	13,250	15,160,518	1144.19	4,555,061			4,700		4,700	(81,200)																											
SPX US 01/17/20 P3050	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/06/2019	01/17/2020	200	610,000	3050		1,180,000		87,970		87,970	(1,092,030)																											
SPX US 02/21/20 P3000	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/13/2019	02/21/2020	200	600,000	3000		540,000		306,804		306,804	(233,196)																											
SPX US 03/20/20 P3250	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/26/2019	03/20/2020	54	175,500	3250		426,600		446,072		446,072	19,472																											
SPX US 01/17/20 P3000	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/07/2019	01/17/2020	100	300,000	3000		389,000		38,987		38,987	(350,013)																											
SPX US 02/21/20 P3000	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/13/2019	02/21/2020	100	300,000	3000		270,000		153,402		153,402	(116,598)																											
016999999. Subtotal - Purchased Options - Hedging Other - Put Options														XXX	1,041,657	(1,966,234)																	XXX	XXX									
021999999. Subtotal - Purchased Options - Hedging Other														XXX	26,299,633	8,365,155																			XXX	XXX							
028999999. Subtotal - Purchased Options - Replications														XXX																							XXX	XXX					
035999999. Subtotal - Purchased Options - Income Generation														XXX																								XXX	XXX				
042999999. Subtotal - Purchased Options - Other														XXX																									XXX	XXX			
043999999. Total Purchased Options - Call Options and Warrants														XXX	25,257,976	10,331,389																							XXX	XXX			
044999999. Total Purchased Options - Put Options														XXX	1,041,657	(1,966,234)																							XXX	XXX			
045999999. Total Purchased Options - Caps														XXX																										XXX	XXX		
046999999. Total Purchased Options - Floors														XXX																											XXX	XXX	
047999999. Total Purchased Options - Collars														XXX																											XXX	XXX	
048999999. Total Purchased Options - Other														XXX																											XXX	XXX	
049999999. Total Purchased Options														XXX	26,299,633	8,365,155																								XXX	XXX		
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																											XXX	XXX	
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																												XXX	XXX
SPX US 03/20/20 C3250	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/26/2019	03/20/2020	(54)	175,500	3250		(388,800)		(363,960)		(363,960)	24,840																											
064999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants														XXX	(363,960)	24,840																								XXX	XXX		
SPX/P/200720/572.09	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	07/21/2010	07/20/2020	(37,500)	21,453,375	572.09				(19)		(19)	20,734																											
SPX US 03/20/20 P3175	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/13/2019	03/20/2020	(42)	133,350	3175		(354,900)		(246,021)		(246,021)	108,879																											
SPX US 03/20/20 P3175	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	12/13/2019	03/20/2020	(21)	66,675	3175		(177,450)		(123,011)		(123,011)	54,439																											
065999999. Subtotal - Written Options - Hedging Other - Put Options														XXX	(369,051)	184,052																							XXX	XXX			

E18

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)																	
0709999999. Subtotal - Written Options - Hedging Other											(921,150)	(733,011)	XXX	(733,011)	208,892						XXX	XXX																	
0779999999. Subtotal - Written Options - Replications																							XXX	XXX															
0849999999. Subtotal - Written Options - Income Generation																									XXX	XXX													
0919999999. Subtotal - Written Options - Other																										XXX	XXX												
0929999999. Total Written Options - Call Options and Warrants											(388,800)	(363,960)	XXX	(363,960)	24,840												XXX	XXX											
0939999999. Total Written Options - Put Options											(532,350)	(369,051)	XXX	(369,051)	184,052													XXX	XXX										
0949999999. Total Written Options - Caps																													XXX	XXX									
0959999999. Total Written Options - Floors																															XXX	XXX							
0969999999. Total Written Options - Collars																																	XXX	XXX					
0979999999. Total Written Options - Other																																			XXX	XXX			
0989999999. Total Written Options											(921,150)	(733,011)	XXX	(733,011)	208,892																				XXX	XXX			
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																					XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																						XXX	XXX
USD/IRS/191007-291015/1.56276%	General Business	N/A	Interest Rate	Exchange	09/30/2019	10/15/2029	500,000,000	500,000,000	1.56%				(15,399,898)		(15,399,898)	(15,399,898)							7,822,222																
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	4,000,000	4,000,000	2.44%				218,192		218,192	377,883							71,763																
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	2,000,000	2,000,000	2.44%				110,034		110,034	188,947							35,882																
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	1,500,000	1,500,000	2.53%				126,729		126,729	207,137							35,866																
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	3,000,000	3,000,000	2.54%				292,423		292,423	471,492							79,187																
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	9,000,000	9,000,000	2.46%				516,272		516,272	852,770							161,621																
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	32,000,000	32,000,000	2.44%				1,745,534		1,745,534	3,096,371							574,105																
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	16,000,000	16,000,000	2.44%				880,268		880,268	1,548,064							287,052																
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	12,000,000	12,000,000	2.53%				1,013,832		1,013,832	1,688,480							286,931																
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	24,000,000	24,000,000	2.54%				2,339,387		2,339,387	3,839,632							633,496																
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	112,000,000	112,000,000	2.46%				6,394,315		6,394,315	10,837,084							2,011,288																
USD/IRS/180302-210302/2.66%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2021	70,000,000	70,000,000	2.66%				1,236,917		1,236,917	754,117																							
USD/IRS/180302-230302/2.76%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2023	70,000,000	70,000,000	2.76%				2,840,835		2,840,835	1,840,170																							
USD/IRS/180302-250302/2.82%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/03/2025	125,000,000	125,000,000	2.82%				7,699,424		7,699,424	5,247,318																							
USD/IRS/180302-280302/2.89%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2028	235,000,000	235,000,000	2.89%				20,813,745		20,813,745	15,205,969																							
USD/IRS/181102-381102/3.245%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/02/2018	11/02/2038	39,000,000	39,000,000	3.25%				7,509,123		7,509,123	4,974,998							846,380																
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	4,000,000	4,000,000	2.44%				218,192		218,192	377,883							71,763																
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	2,000,000	2,000,000	2.44%				110,034		110,034	188,947							35,882																
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	1,500,000	1,500,000	2.53%				126,729		126,729	207,137							35,866																
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	3,000,000	3,000,000	2.54%				292,423		292,423	471,492							79,187																
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	29,000,000	29,000,000	2.46%				1,655,671		1,655,671	2,739,943							520,780																

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)			
USD/IRS/180927-280927/3.1515%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	.09/25/2018	.09/27/2028	40,000,000	40,000,000	3.15%				4,540,723		4,540,723	2,686,971				591,296					
USD/IRS/181114-481116/3.3355%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	.11/14/2018	.11/16/2048	(15,000,000)	15,000,000	3.34%				(4,217,863)		(4,217,863)	(2,637,114)				403,034					
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										112,000			41,063,041	XXX	41,063,041	39,765,795				14,583,601	XXX	XXX			
1169999999. Subtotal - Swaps - Hedging Other										112,000			41,063,041	XXX	41,063,041	39,765,795				14,583,601	XXX	XXX			
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX			
1289999999. Subtotal - Swaps - Income Generation														XXX								XXX	XXX		
1349999999. Subtotal - Swaps - Other														XXX									XXX	XXX	
1359999999. Total Swaps - Interest Rate										112,000			41,063,041	XXX	41,063,041	39,765,795						14,583,601	XXX	XXX	
1369999999. Total Swaps - Credit Default														XXX									XXX	XXX	
1379999999. Total Swaps - Foreign Exchange														XXX									XXX	XXX	
1389999999. Total Swaps - Total Return														XXX										XXX	XXX
1399999999. Total Swaps - Other														XXX										XXX	XXX
1409999999. Total Swaps										112,000			41,063,041	XXX	41,063,041	39,765,795							14,583,601	XXX	XXX
T 2 7/8 05/15/49	General Business	N/A	Interest Rate	Mizuho	549300HS3/ITRS6D88H32	.08/01/2019	.02/04/2020	50,000,000	50,000,000				511,322		511,322	511,322				77,415					
1439999999. Subtotal - Forwards - Hedging Other													511,322	XXX	511,322	511,322						77,415	XXX	XXX	
1479999999. Subtotal - Forwards													511,322	XXX	511,322	511,322						77,415	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX									XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX										XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX										XXX	XXX
1709999999. Subtotal - Hedging Other										9,602,795	6,900,600		67,140,985	XXX	67,140,985	48,851,165							14,661,016	XXX	XXX
1719999999. Subtotal - Replication														XXX										XXX	XXX
1729999999. Subtotal - Income Generation														XXX										XXX	XXX
1739999999. Subtotal - Other														XXX										XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX										XXX	XXX
1759999999 - Totals										9,602,795	6,900,600		67,140,985	XXX	67,140,985	48,851,165							14,661,016	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
-----	------	-------------------------------

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
-----	------	--

E18.2





ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX US 06/21/19 P2875 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	04/09/2019	06/21/2019	06/21/2019	Expiration	7				42,000								(42,000)			
SPX US 06/28/19 P2775 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	06/17/2019	06/28/2019	06/28/2019	Expiration	200				92,000	(400)							(92,400)			
SPX US 12/20/19 P2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	09/30/2019	12/20/2019	12/20/2019	Expiration	6				50,760								(50,760)			
SPX US 09/20/19 P2925 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	09/04/2019	09/20/2019	09/20/2019	Expiration	28				94,080								(94,080)			
SPX US 11/15/19 P2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/06/2019	11/15/2019	11/15/2019	Expiration	200				45,600								45,600			
SPX US 06/21/19 P2900 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	05/07/2019	06/21/2019	06/21/2019	Expiration	49				137,300								137,300			
SPX US 12/20/19 P3100 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/07/2019	12/20/2019	12/20/2019	Expiration	200				989,100								989,100			
SPX US 12/20/19 P3075 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/07/2019	12/20/2019	12/20/2019	Expiration	300				1,199,700								1,199,700			
SPX US 12/20/19 P2800 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/08/2019	12/20/2019	12/05/2019	Closing Sale	300				198,900	36,300							(162,600)			
SPX US 11/15/19 P3075 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/07/2019	11/15/2019	11/15/2019	Expiration	300				255,000	(300)							(255,300)			
SPX US 03/15/19 P2725 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	02/01/2019	03/15/2019	03/12/2019	Closing Sale	400				2,360,000	457,800							(1,902,200)			
SPX US 09/20/19 P2945 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	06/28/2019	09/20/2019	09/20/2019	Expiration	110				830,500								830,500			
SPX US 09/20/19 P2950 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	07/05/2019	09/20/2019	09/20/2019	Expiration	34				200,600								200,600			
SPX US 06/28/19 P2875 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	04/09/2019	06/28/2019	06/17/2019	Closing Sale	100				660,000	209,600							(450,400)			
SPX US 06/21/19 P2900 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	06/17/2019	06/21/2019	06/21/2019	Expiration	30				67,500								67,500			
SPX US 09/20/19 P2875 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	08/27/2019	09/20/2019	09/20/2019	Expiration	12				59,640								(59,640)			
SPX US 09/20/19 P2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	07/05/2019	09/20/2019	09/20/2019	Expiration	132				890,040								890,040			
SPX US 06/21/19 P2850 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	05/09/2019	06/21/2019	06/21/2019	Expiration	132				771,100								(771,100)			
SPX US 09/20/19 P2925 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	08/30/2019	09/20/2019	09/20/2019	Expiration	28				32,850								(32,850)			
SPX US 12/20/19 P2925 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	10/09/2019	12/20/2019	12/20/2019	Expiration	12				111,000								(111,000)			
SPX US 03/15/19 P2700 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	02/01/2019	03/15/2019	03/15/2019	Expiration	220				140,140	1,056,000							915,860			
SPX US 11/15/19 P2950 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/07/2019	11/15/2019	11/15/2019	Expiration	300				14,400								(14,400)			
SPX US 12/20/19 P3075 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	11/06/2019	12/20/2019	12/20/2019	Expiration	72				367,200								367,200			

E19.2



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25																		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)																		
084999999. Subtotal - Written Options - Income Generation																	XXX																							XXX		
091999999. Subtotal - Written Options - Other																	XXX																								XXX	
092999999. Total Written Options - Call Options and Warrants																	XXX																								XXX	
093999999. Total Written Options - Put Options																	XXX																									XXX
094999999. Total Written Options - Caps																	XXX																									XXX
095999999. Total Written Options - Floors																	XXX																									XXX
096999999. Total Written Options - Collars																	XXX																									XXX
097999999. Total Written Options - Other																	XXX																									XXX
098999999. Total Written Options																	XXX																									XXX
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX																									XXX
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX																									XXX
USD/IRS/181002-251002/2.845%	General Business	NA	Interest	Exchange	03/15/2018	10/02/2025	01/02/2019				2.85%			165,488				573,559			165,488																					
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest	Exchange	03/15/2018	10/02/2025	01/02/2019				2.86%			165,488				(595,372)			(165,488)																					
USD/IRS/181002-251002/2.979%	General Business	NA	Interest	Exchange	04/30/2018	10/02/2025	01/02/2019				2.98%			91,938							91,938																					
USD/IRS/181002-251002/2.979%	General Business	NA	Interest	Exchange	04/30/2018	10/02/2025	01/02/2019				2.98%			91,938							(91,938)																					
USD/IRS/180703-250703/2.82%	General Business	NA	Interest	Exchange	03/15/2018	07/03/2025	01/03/2019				2.82%			(324,300)				473,432			(324,300)																					
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest	Exchange	03/15/2018	07/03/2025	01/03/2019				2.83%			325,881				(493,989)			325,881																					
USD/IRS/180703-250703/2.962%	General Business	NA	Interest	Exchange	04/27/2018	07/03/2025	01/03/2019				2.96%			207,340				(417,401)			207,340																					
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest	Exchange	04/27/2018	07/03/2025	01/03/2019				2.96%			(607,518)				1,226,386			(607,518)																					
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest	Exchange	04/27/2018	07/03/2025	01/03/2019				2.96%			400,106				(808,059)			400,106																					
USD/IRS/171003-241003/2.203%	General Business	NA	Interest	Exchange	09/29/2017	10/03/2024	01/03/2019				2.20%			(1,593,424)							(1,593,424)																					
USD/IRS/171003-241003/2.203%	General Business	NA	Interest	Exchange	09/29/2017	10/03/2024	01/03/2019				2.20%			1,593,424							1,593,424																					
USD/IRS/180703-250703/2.82%	General Business	NA	Interest	Exchange	03/15/2018	07/03/2025	01/03/2019				2.82%			140,957							140,957																					
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest	Exchange	03/15/2018	07/03/2025	01/03/2019				2.83%			(140,957)							(140,957)																					
USD/IRS/180703-250703/2.962%	General Business	NA	Interest	Exchange	04/27/2018	07/03/2025	01/03/2019				2.96%			85,800							85,800																					
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest	Exchange	04/27/2018	07/03/2025	01/03/2019				2.96%			251,271							251,271																					
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest	Exchange	04/27/2018	07/03/2025	01/03/2019				2.96%			(165,471)							(165,471)																					
USD/IRS/180404-250404/2.795%	General Business	NA	Interest	Exchange	03/15/2018	04/04/2025	01/04/2019				2.80%			110,745				214,402			110,745																					
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest	Exchange	03/15/2018	04/04/2025	01/04/2019				2.81%			(110,745)				(227,981)			(110,745)																					
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest	Exchange	06/30/2017	07/05/2024	01/07/2019				2.15%			2,827,699							2,827,699																					
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest	Exchange	06/30/2017	07/05/2024	01/07/2019				2.15%			(2,827,699)							(2,827,699)																					
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest	Exchange	06/30/2017	07/05/2024	01/07/2019				2.15%			(1,634,934)							(1,634,934)																					
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest	Exchange	06/30/2017	07/05/2024	01/07/2019				2.15%			1,634,934							1,634,934																					
USD/IRS/181102-381102/3.245%	General Business	NA	Interest	Exchange	10/30/2018	11/02/2038	02/04/2019				3.25%			(260,541)							(260,541)																					
USD/IRS/171103-471113/2.535%	General Business	NA	Interest	Exchange	11/09/2017	11/13/2047	02/13/2019				2.54%			(160,579)							(160,579)																					
USD/IRS/171103-471113/2.535%	General Business	NA	Interest	Exchange	11/09/2017	11/13/2047	02/13/2019				2.54%			(20,072)							(20,072)																					
USD/IRS/171103-471113/2.535%	General Business	NA	Interest	Exchange	11/09/2017	11/13/2047	02/13/2019				2.54%			(20,072)							(20,072)																					
USD/IRS/171103-421113/2.529%	General Business	NA	Interest	Exchange	11/09/2017	11/13/2042	02/13/2019				2.53%			(80,289)							(80,289)																					
USD/IRS/171103-421113/2.529%	General Business	NA	Interest	Exchange	11/09/2017	11/13/2042	02/13/2019				2.53%			(10,036)							(10,036)																					



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	02/13/2019				2.53%			(10,036)							(10,036)			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	02/13/2019				2.44%			(107,052)							(107,052)			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	02/13/2019				2.44%			(13,382)							(13,382)			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	02/13/2019				2.44%			(13,382)							(13,382)			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	02/13/2019				2.44%			(214,105)							(214,105)			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	02/13/2019				2.44%			(26,763)							(26,763)			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	02/13/2019				2.44%			(26,763)							(26,763)			
USD/IRS/181114-481116/3.3355%	General Business	NA	Interest Rate	Exchange	11/08/2018	11/16/2048	02/14/2019				3.34%			(100,208)							(100,208)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	02/25/2019				2.46%			(761,357)							(761,357)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	02/25/2019				2.46%			(197,137)							(197,137)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	02/25/2019				2.46%			(61,180)							(61,180)			
USD/IRS/180302-210302/2.66%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2021	03/04/2019				2.66%			931,000							931,000			
USD/IRS/180302-230302/2.76%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2023	03/04/2019				2.76%			966,000							966,000			
USD/IRS/180302-250302/2.82%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/03/2025	03/04/2019				2.82%			1,762,500							1,762,500			
USD/IRS/180302-280302/2.89%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2028	03/04/2019				2.89%			3,395,750							3,395,750			
USD/IRS/180302-210302/2.66%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2021	03/04/2019				2.66%			(484,497)							(484,497)			
USD/IRS/180302-230302/2.76%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2023	03/04/2019				2.76%			(484,497)							(484,497)			
USD/IRS/180302-250302/2.82%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/03/2025	03/04/2019				2.82%			(865,173)							(865,173)			
USD/IRS/180302-280302/2.89%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2028	03/04/2019				2.89%			(1,626,525)							(1,626,525)			
USD/IRS/180927-280927/3.1515%	General Business	NA	Interest Rate	Exchange	09/25/2018	09/27/2028	03/27/2019				3.15%			630,300							630,300			
USD/IRS/180927-280927/3.1515%	General Business	NA	Interest Rate	Exchange	09/25/2018	09/27/2028	03/27/2019				3.15%			(282,163)							(282,163)			
USD/IRS/181002-251002/2.845%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	04/02/2019				2.85%			(384,075)							(384,075)			
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	04/02/2019				2.86%			385,763							385,763			
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	04/02/2019				2.98%			(223,425)							(223,425)			
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	04/02/2019				2.98%			223,425							223,425			
USD/IRS/181002-251002/2.845%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	04/02/2019				2.85%			188,798							188,798			
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	04/02/2019				2.86%			(188,798)							(188,798)			
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	04/02/2019				2.98%			104,888							104,888			
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	04/02/2019				2.98%			(104,888)							(104,888)			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	04/03/2019				2.20%			2,863,900							2,863,900			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	04/03/2019				2.20%			(2,863,900)							(2,863,900)			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	04/03/2019				2.20%			(1,824,960)							(1,824,960)			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	04/03/2019				2.20%			1,824,960							1,824,960			
USD/IRS/180703-250703/2.82%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	04/03/2019				2.82%			(161,439)							(161,439)			
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	04/03/2019				2.83%			(161,439)							(161,439)			

E19.5

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)		
USD/IRS/180703-250703/2.962%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	04/03/2019				2.96%			198,267										(98,267)		
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	04/03/2019				2.96%			287,782											287,782	
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	04/03/2019				2.96%			(189,515)											189,515	
USD/IRS/180404-250404/2.795%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	04/04/2019				2.80%			(251,550)											251,550	
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	04/04/2019				2.81%			252,675											252,675	
USD/IRS/180404-250404/2.795%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	04/04/2019				2.80%			125,725											125,725	
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	04/04/2019				2.81%			(125,725)											125,725	
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	04/05/2019				2.15%			(1,776,378)											1,776,378	
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	04/05/2019				2.15%			1,776,378											1,776,378	
USD/IRS/181102-381102/3.245%	General Business	NA	Interest Rate	Exchange	10/30/2018	11/02/2038	05/02/2019				3.25%			632,775											632,775	
USD/IRS/181102-381102/3.245%	General Business	NA	Interest Rate	Exchange	10/30/2018	11/02/2038	05/02/2019				3.25%			(258,009)											258,009	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	05/13/2019				2.54%			304,200											304,200	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	05/13/2019				2.54%			38,025											38,025	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	05/13/2019				2.54%			38,025											38,025	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	05/13/2019				2.53%			151,740											151,740	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	05/13/2019				2.53%			18,968											18,968	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	05/13/2019				2.53%			18,968											18,968	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			195,360											195,360	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			24,420											24,420	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			24,420											24,420	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			390,080											390,080	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			48,760											48,760	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			48,760											48,760	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	05/13/2019				2.54%			(159,488)											(159,488)	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	05/13/2019				2.54%			19,936											(19,936)	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	05/13/2019				2.54%			19,936											(19,936)	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	05/13/2019				2.53%			(79,744)											(79,744)	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	05/13/2019				2.53%			9,968											(9,968)	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	05/13/2019				2.53%			9,968											(9,968)	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			(106,325)											106,325	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			13,291											(13,291)	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			13,291											(13,291)	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			(212,651)											212,651	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			26,581											(26,581)	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	05/13/2019				2.44%			26,581											(26,581)	

E19.6

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/181114-481116/3.3355%	General Business	NA	Interest Rate	Exchange	11/08/2018	11/16/2048	05/14/2019				3.34%			(250,163)							(250,163)			
USD/IRS/181114-481116/3.3355%	General Business	NA	Interest Rate	Exchange	11/08/2018	11/16/2048	05/14/2019				3.34%			99,861							99,861			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	05/24/2019				2.46%			1,362,847							1,362,847			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	05/24/2019				2.46%			352,880							352,880			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	05/24/2019				2.46%			109,515							109,515			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	05/24/2019				2.46%			(725,785)							(725,785)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	05/24/2019				2.46%			(187,926)							(187,926)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	05/24/2019				2.46%			(58,322)							(58,322)			
USD/IRS/180302-210302/2.66%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2021	06/03/2019				2.66%			(462,733)							(462,733)			
USD/IRS/180302-230302/2.76%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2023	06/03/2019				2.76%			(462,733)							(462,733)			
USD/IRS/180302-250302/2.82%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/03/2025	06/03/2019				2.82%			(826,308)							(826,308)			
USD/IRS/180302-280302/2.89%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2028	06/03/2019				2.89%			(1,553,460)							(1,553,460)			
USD/IRS/180927-280927/3.1515%	General Business	NA	Interest Rate	Exchange	09/25/2018	09/27/2028	06/27/2019				3.15%			(266,672)							(266,672)			
USD/IRS/190329-200330/2.25125%	General Business	NA	Interest Rate	Exchange	04/03/2019	04/01/2020	04/05/2019				2.25%			505,000							505,000			
USD/IRS/181002-251002/2.845%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	07/02/2019				2.85%			177,433							177,433			
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	07/02/2019				2.86%			(177,433)							(177,433)			
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	07/02/2019				2.98%			98,574							98,574			
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	07/02/2019				2.98%			(98,574)							(98,574)			
USD/IRS/180703-250703/2.82%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	07/03/2019				2.82%			(324,300)							(324,300)			
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	07/03/2019				2.83%			325,881							325,881			
USD/IRS/180703-250703/2.962%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	07/03/2019				2.96%			207,340							207,340			
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	07/03/2019				2.96%			(607,518)							(607,518)			
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	07/03/2019				2.96%			400,106							400,106			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	07/03/2019				2.20%			(1,705,820)							(1,705,820)			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	07/03/2019				2.20%			1,705,820							1,705,820			
USD/IRS/180703-250703/2.82%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	07/03/2019				2.82%			150,899							150,899			
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	07/03/2019				2.83%			(150,899)							(150,899)			
USD/IRS/180703-250703/2.962%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	07/03/2019				2.96%			(91,852)							(91,852)			
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	07/03/2019				2.96%			268,995							268,995			
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	07/03/2019				2.96%			(177,143)							(177,143)			
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	07/05/2019				2.15%			2,765,551							2,765,551			
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	07/05/2019				2.15%			(2,765,551)							(2,765,551)			
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	07/05/2019				2.15%			(1,707,299)							(1,707,299)			
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	07/05/2019				2.15%			1,707,299							1,707,299			
USD/IRS/180404-250404/2.795%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	07/05/2019				2.80%			119,709							119,709			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	07/05/2019				2.81%			(119,709)										(119,709)	
USD/IRS/181102-381102/3.245%	General Business	NA	Interest Rate	Exchange	10/30/2018	11/02/2038	08/02/2019				3.25%			(256,704)										(256,704)	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	08/13/2019				2.54%			(155,495)										(155,495)	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	08/13/2019				2.54%			(19,437)										(19,437)	
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	08/13/2019				2.54%			(19,437)										(19,437)	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	08/13/2019				2.53%			(77,748)										(77,748)	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	08/13/2019				2.53%			(9,718)										(9,718)	
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	08/13/2019				2.53%			(9,718)										(9,718)	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	08/13/2019				2.44%			(103,664)										(103,664)	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	08/13/2019				2.44%			(12,958)										(12,958)	
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	08/13/2019				2.44%			(12,958)										(12,958)	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	08/13/2019				2.44%			(207,327)										(207,327)	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	08/13/2019				2.44%			(25,916)										(25,916)	
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	08/13/2019				2.44%			(25,916)										(25,916)	
USD/IRS/181114-481116/3.3355%	General Business	NA	Interest Rate	Exchange	11/08/2018	11/16/2048	08/14/2019				3.34%			96,902										96,902	
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	08/27/2019				2.46%			(746,204)										(746,204)	
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	08/27/2019				2.46%			(193,214)										(193,214)	
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	08/27/2019				2.46%			(59,963)										(59,963)	
USD/IRS/180302-210302/2.66%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2021	09/03/2019				2.66%			925,828										925,828	
USD/IRS/180302-230302/2.76%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2023	09/03/2019				2.76%			960,633										960,633	
USD/IRS/180302-250302/2.82%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/03/2025	09/03/2019				2.82%			1,752,708										1,752,708	
USD/IRS/180302-280302/2.89%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2028	09/03/2019				2.89%			3,376,885										3,376,885	
USD/IRS/180302-210302/2.66%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2021	09/03/2019				2.66%			(450,845)										(450,845)	
USD/IRS/180302-230302/2.76%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2023	09/03/2019				2.76%			(450,845)										(450,845)	
USD/IRS/180302-250302/2.82%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/03/2025	09/03/2019				2.82%			(805,080)										(805,080)	
USD/IRS/180302-280302/2.89%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2028	09/03/2019				2.89%			(1,513,550)										(1,513,550)	
USD/IRS/180927-280927/3.1515%	General Business	NA	Interest Rate	Exchange	09/25/2018	09/27/2028	09/27/2019				3.15%			630,300										630,300	
USD/IRS/180927-280927/3.1515%	General Business	NA	Interest Rate	Exchange	09/25/2018	09/27/2028	09/27/2019				3.15%			(236,261)										(236,261)	
USD/IRS/181002-251002/2.845%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	10/02/2019				2.85%			(384,075)										(384,075)	
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	10/02/2019				2.86%			(385,763)										(385,763)	
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	10/02/2019				2.98%			(223,425)										(223,425)	
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	10/02/2019				2.98%			223,425										223,425	
USD/IRS/181002-251002/2.845%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	10/02/2019				2.85%			(160,072)										(160,072)	
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest Rate	Exchange	03/15/2018	10/02/2025	10/02/2019				2.86%			(160,072)										(160,072)	
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	10/02/2019				2.98%			88,929										88,929	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/181002-251002/2.979%	General Business	NA	Interest Rate	Exchange	04/30/2018	10/02/2025	10/02/2019				2.98%			.88,929							.88,929			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	10/03/2019				2.20%			2,863,900							2,863,900			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	10/03/2019				2.20%			(2,863,900)							(2,863,900)			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	10/03/2019				2.20%			(1,549,405)							(1,549,405)			
USD/IRS/171003-241003/2.203%	General Business	NA	Interest Rate	Exchange	09/29/2017	10/03/2024	10/03/2019				2.20%			1,549,405							1,549,405			
USD/IRS/180703-250703/2.82%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	10/03/2019				2.82%			.137,063							.137,063			
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest Rate	Exchange	03/15/2018	07/03/2025	10/03/2019				2.83%			.137,063							.137,063			
USD/IRS/180703-250703/2.962%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	10/03/2019				2.96%			.83,429							.83,429			
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	10/03/2019				2.96%			244,329							244,329			
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest Rate	Exchange	04/27/2018	07/03/2025	10/03/2019				2.96%			(160,900)							(160,900)			
USD/IRS/180404-250404/2.795%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	10/04/2019				2.80%			.251,550							.251,550			
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	10/04/2019				2.81%			252,675							252,675			
USD/IRS/180404-250404/2.795%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	10/04/2019				2.80%			104,127							104,127			
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest Rate	Exchange	03/15/2018	04/04/2025	10/04/2019				2.81%			(104,127)							(104,127)			
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	10/07/2019				2.15%			(1,553,637)							(1,553,637)			
USD/IRS/170705-240705/2.1525%	General Business	NA	Interest Rate	Exchange	06/30/2017	07/05/2024	10/07/2019				2.15%			1,553,637							1,553,637			
USD/IRS/180404-250404/2.795%	General Business	NA	Interest Rate	Exchange	10/22/2019	04/04/2025	10/24/2019				2.80%			(1,142,000)							(1,142,000)			
USD/IRS/180404-250404/2.8075%	General Business	NA	Interest Rate	Exchange	10/22/2019	04/04/2025	10/24/2019				2.81%			1,153,000							1,153,000			
USD/IRS/180703-250703/2.82%	General Business	NA	Interest Rate	Exchange	10/22/2019	07/03/2025	10/24/2019				2.82%			(1,711,000)							(1,711,000)			
USD/IRS/180703-250703/2.83375%	General Business	NA	Interest Rate	Exchange	10/22/2019	07/03/2025	10/24/2019				2.83%			1,728,000							1,728,000			
USD/IRS/180703-250703/2.962%	General Business	NA	Interest Rate	Exchange	10/22/2019	07/03/2025	10/24/2019				2.96%			1,154,000							1,154,000			
USD/IRS/180703-250703/2.9635%	General Business	NA	Interest Rate	Exchange	10/22/2019	07/03/2025	10/24/2019				2.96%			(3,387,000)							(3,387,000)			
USD/IRS/180703-250703/2.96375%	General Business	NA	Interest Rate	Exchange	10/22/2019	07/03/2025	10/24/2019				2.96%			2,230,000							2,230,000			
USD/IRS/181002-251002/2.845%	General Business	NA	Interest Rate	Exchange	10/22/2019	10/02/2025	10/24/2019				2.85%			(1,925,000)							(1,925,000)			
USD/IRS/181002-251002/2.8575%	General Business	NA	Interest Rate	Exchange	10/22/2019	10/02/2025	10/24/2019				2.86%			1,944,000							1,944,000			
USD/IRS/181102-381102/3.245%	General Business	NA	Interest Rate	Exchange	10/30/2018	11/02/2038	11/04/2019				3.25%			639,806							639,806			
USD/IRS/181102-381102/3.245%	General Business	NA	Interest Rate	Exchange	10/30/2018	11/02/2038	11/04/2019				3.25%			(230,717)							(230,717)			
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	11/13/2019				2.54%			304,200							304,200			
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	11/13/2019				2.54%			.38,025							.38,025			
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	11/13/2019				2.54%			.38,025							.38,025			
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	11/13/2019				2.53%			151,740							151,740			
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	11/13/2019				2.53%			.18,968							.18,968			
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	11/13/2019				2.53%			.18,968							.18,968			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			195,360							195,360			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			24,420							24,420			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			24,420							24,420			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			390,080							390,080			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			48,760							48,760			
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	11/13/2019				2.54%			(133,439)							(133,439)			
USD/IRS/171103-471113/2.535%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2047	11/13/2019				2.54%			(16,680)							(16,680)			
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	11/13/2019				2.53%			(66,719)							(66,719)			
USD/IRS/171103-421113/2.529%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/13/2042	11/13/2019				2.53%			(8,340)							(8,340)			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			(8,959)							(8,959)			
USD/IRS/171103-321113/2.442%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			(11,120)							(11,120)			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			(177,918)							(177,918)			
USD/IRS/171103-321113/2.438%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			(22,240)							(22,240)			
USD/IRS/181114-481116/3.335%	General Business	NA	Interest Rate	Exchange	11/09/2017	11/15/2032	11/13/2019				2.44%			(22,240)							(22,240)			
USD/IRS/181114-481116/3.335%	General Business	NA	Interest Rate	Exchange	11/08/2018	11/16/2048	11/14/2019				3.34%			(250,163)							(250,163)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/08/2018	11/16/2048	11/14/2019				3.34%			83,385							83,385			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	11/25/2019				2.46%			1,385,816							1,385,816			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	11/25/2019				2.46%			358,827							358,827			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	11/25/2019				2.46%			111,360							111,360			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	11/25/2019				2.46%			(597,030)							(597,030)			
USD/IRS/171124-321124/2.461%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	11/25/2019				2.46%			(154,588)							(154,588)			
USD/IRS/180927-280927/3.151%	General Business	NA	Interest Rate	Exchange	11/17/2017	11/24/2032	11/25/2019				2.46%			(47,976)							(47,976)			
USD/IRS/180302-210302/2.66%	General Business	NA	Interest Rate	Exchange	09/25/2018	09/27/2028	12/27/2019				3.15%			(212,296)							(212,296)			
USD/IRS/180302-230302/2.76%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2021	12/02/2019				2.66%			(374,085)							(374,085)			
USD/IRS/180302-250302/2.82%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/02/2023	12/02/2019				2.76%			(374,085)							(374,085)			
USD/IRS/180302-280302/2.89%	General Business	NA	Interest Rate	Exchange	02/28/2018	03/03/2025	12/02/2019				2.82%			(668,009)							(668,009)			
111999999. Subtotal - Swaps - Hedging Other - Interest Rate														2,210,152			XXX	(55,022)			2,210,152			XXX
T 1 1/2 07/15/20			Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	07/15/2019	12/16/2019	12/16/2019		3,000,000				(2,062,500)				.802,270			(2,062,500)			
T 1 1/8 12/31/19			Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	06/14/2019	06/14/2019	06/14/2019		3,000,000				(2,250,000)							(2,250,000)			
T 1 3/8 01/15/20			Interest Rate	BNP PARIBAS	213800RK6FY7V2D0CWS7	06/26/2019	06/14/2019	06/14/2019		3,000,000				288,204				(914,551)			288,204			
T 2 5/8 11/15/20			Interest Rate	BNP PARIBAS	213800RK6FY7V2D0CWS7	11/15/2019	12/16/2019	12/16/2019		3,000,000				485,780							485,780			
T 2 5/8 11/15/20			Interest Rate	BNP PARIBAS	213800RK6FY7V2D0CWS7	12/13/2019	12/16/2019	12/16/2019		3,000,000				(3,937,500)							(3,937,500)			
T 1 1/2 07/15/20			Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	12/13/2019	12/16/2019	12/16/2019		3,000,000				3,393,650							3,393,650			

E19.10

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
T 1 1/2 07/15/20	Govt/IRS/191213/FF-3	N/A	Interest Rate	JPMorgan Chase Bank, National Asc	12/13/2019	12/16/2019	12/16/2019		3,000,000					1,523,906							1,523,906			
	1149999999. Subtotal - Swaps - Hedging Other - Total Return																							
														(2,558,460)			XXX	(112,281)			(2,558,460)			XXX
	1169999999. Subtotal - Swaps - Hedging Other																							
														(348,308)			XXX	(167,303)			(348,308)			XXX
	1229999999. Subtotal - Swaps - Replication																							
																	XXX							XXX
	1289999999. Subtotal - Swaps - Income Generation																							
																	XXX							XXX
	1349999999. Subtotal - Swaps - Other																							
	1359999999. Total Swaps - Interest Rate																							
														2,210,152			XXX	(55,022)			2,210,152			XXX
	1369999999. Total Swaps - Credit Default																							
																	XXX							XXX
	1379999999. Total Swaps - Foreign Exchange																							
																	XXX							XXX
	1389999999. Total Swaps - Total Return																							
														(2,558,460)			XXX	(112,281)			(2,558,460)			XXX
	1399999999. Total Swaps - Other																							
														(348,308)			XXX	(167,303)			(348,308)			XXX
	1409999999. Total Swaps																							
	1479999999. Subtotal - Forwards																							
																	XXX							XXX
	1509999999. Subtotal - SSAP No. 108 Adjustments																							
	1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																							
																	XXX							XXX
	1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																							
											6,266,000	70,069,987	81,273,652				XXX	(3,354,648)			4,937,665			XXX
	1709999999. Subtotal - Hedging Other																							
																	XXX							XXX
	1719999999. Subtotal - Replication																							
																	XXX							XXX
	1729999999. Subtotal - Income Generation																							
																	XXX							XXX
	1739999999. Subtotal - Other																							
																	XXX							XXX
	1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																							
																	XXX							XXX
	1759999999 - Totals																							
											6,266,000	70,069,987	81,273,652				XXX	(3,354,648)			4,937,665			XXX

(a) Code \_\_\_\_\_ Description of Hedged Risk(s) \_\_\_\_\_

(b) Code \_\_\_\_\_ Financial or Economic Impact of the Hedge at the End of the Reporting Period \_\_\_\_\_

E19.11

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point		
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item							
FVHO Comdty	1,085	108,500,000	MAR 20 5 YR NOTE	Various	N/A	Interest Rate	03/31/2020	CBT	11/22/2019	119.0621	119.0000	(531,314)	(531,314)	(531,314)					759,500	100,000			
USHO Comdty	2,570	257,000,000	MAR 20 US T-BONDS	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	158.9220	156.0000	(7,475,714)	(7,475,714)	(7,475,714)					7,196,000	100,000			
UXYHO Comdty	1,361	136,100,000	MAR 20 CBT ULT TNOTE	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	142.3828	141.0000	(2,294,045)	(2,294,045)	(2,294,045)					2,449,800	100,000			
WNHO Comdty	1,451	145,100,000	MAR 20 CBT UL T-BONDS	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	186.7813	182.0000	(7,126,381)	(7,126,381)	(7,126,381)					6,529,500	100,000			
153999999. Subtotal - Long Futures - Hedging Other													(17,427,454)	(17,427,454)	(17,427,454)					16,934,800	XXX	XXX	
157999999. Subtotal - Long Futures													(17,427,454)	(17,427,454)	(17,427,454)					16,934,800	XXX	XXX	
ESHO Index	4,876	779,916,200	MAR 20 EMINI S&P500 MAR 20 IMM EMINI MDCP	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,199.0000	3,231.0000	(7,734,970)	(7,734,970)	(7,734,970)					32,181,600	50			
FAHO Index	234	47,947,586	MAR 20 IOUS MSCI EMG	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	2,049.0400	2,067.0000	(405,890)	(405,890)	(405,890)					1,848,600	100			
MESHO Index	550	30,577,015	MAR 20 IOUS MSCI EAFE	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	1,111.8900	1,121.0000	(261,485)	(261,485)	(261,485)					1,430,000	50			
MFSHO Index	1,121	113,589,169	MAR 20 IOUS MSCI EAFE	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	2,026.7500	2,038.0000	(623,140)	(623,140)	(623,140)					5,044,500	50			
NQHO Index	156	26,892,831	MAR 20 IMM EMINI NSDQ	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	8,619.5000	8,766.0000	(457,089)	(457,089)	(457,089)					1,170,000	20			
RTYHO Index	761	63,458,049	MAR 20 CME EMINIRUS2K	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	1,667.7500	1,673.0000	(200,137)	(200,137)	(200,137)					2,435,200	50			
TUHO Comdty	3,185	637,000,000	MAR 20 2YR T-NOTE	Various	N/A	Interest Rate	03/31/2020	CBT	11/22/2019	107.8477	108.0000	291,569	291,569	291,569					1,719,900	200,000			
TYHO Comdty	211	21,100,000	MAR 20 10YR T-NOTES	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	129.5391	128.0000	208,960	208,960	208,960					242,650	100,000			
160999999. Subtotal - Short Futures - Hedging Other													(9,182,182)	(9,182,182)	(9,182,182)					46,072,450	XXX	XXX	
164999999. Subtotal - Short Futures													(9,182,182)	(9,182,182)	(9,182,182)					46,072,450	XXX	XXX	
167999999. Subtotal - SSAP No. 108 Adjustments																						XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																						XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																						XXX	XXX
170999999. Subtotal - Hedging Other													(26,609,636)	(26,609,636)	(26,609,636)					63,007,250	XXX	XXX	
171999999. Subtotal - Replication																						XXX	XXX
172999999. Subtotal - Income Generation																						XXX	XXX
173999999. Subtotal - Other																						XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																						XXX	XXX
175999999 - Totals													(26,609,636)	(26,609,636)	(26,609,636)					63,007,250	XXX	XXX	

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a) Code	Description of Hedged Risk(s)

(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
FVH9 Comdty	38	3,800,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	01/31/2019	114.6000	Closing Sale	61,741	61,741			100,000	
FVH9 Comdty	113	11,300,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	02/28/2019	114.4000	Closing Sale	161,256	161,256			100,000	
FVH9 Comdty	414	41,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	01/31/2019	114.6000	Closing Sale	672,654	672,654			100,000	
FVH9 Comdty	1,597	159,700,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	02/28/2019	114.4000	Closing Sale	2,278,989	2,278,989			100,000	
FVH9 Comdty	138	13,800,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	114.6000	02/28/2019	114.4000	Closing Sale	(27,322)	(27,322)			100,000	
FVH9 Comdty	1,678	167,800,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	02/28/2019	114.4000	Closing Sale	2,394,580	2,394,580			100,000	
FVH9 Comdty	54	5,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	01/31/2019	114.6000	Closing Sale	87,737	87,737			100,000	
FVH9 Comdty	99	9,900,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	113.0000	02/28/2019	114.4000	Closing Sale	141,277	141,277			100,000	
FVH9 Comdty	54	5,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(77,089)	(77,089)			100,000	
FVH9 Comdty	99	9,900,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(141,330)	(141,330)			100,000	
FVH9 Comdty	24	2,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/28/2018	114.4000	02/28/2019	114.4000	Closing Sale	(511)	(511)			100,000	
FVH9 Comdty	9	900,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	114.4000	02/28/2019	114.6000	Closing Sale	1,777	1,777			100,000	
FVH9 Comdty	47	4,700,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.5000	02/06/2019	113.0000	Closing Sale	(72,350)	(72,350)			100,000	
FVH9 Comdty	215	21,500,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(306,928)	(306,928)			100,000	
FVH9 Comdty	324	32,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(462,534)	(462,534)			100,000	
FVH9 Comdty	50	5,000,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/12/2018	114.4000	02/28/2019	113.4000	Closing Sale	(49,111)	(49,111)			100,000	
FVH9 Comdty	65	6,500,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/14/2018	114.4000	02/28/2019	113.4000	Closing Sale	(62,321)	(62,321)			100,000	
FVH9 Comdty	189	18,900,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/28/2018	114.4000	02/28/2019	114.4000	Closing Sale	10,742	10,742			100,000	
FVH9 Comdty	242	24,200,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/17/2019	114.4000	02/28/2019	114.3000	Closing Sale	(22,168)	(22,168)			100,000	
FVH9 Comdty	38	3,800,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.6000	01/31/2019	113.0000	Closing Sale	(61,761)	(61,761)			100,000	
FVH9 Comdty	9	900,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.6000	01/31/2019	113.0000	Closing Sale	(14,628)	(14,628)			100,000	
FVH9 Comdty	414	41,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.6000	01/31/2019	113.0000	Closing Sale	(672,873)	(672,873)			100,000	
FVH9 Comdty	138	13,800,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	114.4000	02/28/2019	114.6000	Closing Sale	27,249	27,249			100,000	
FVH9 Comdty	54	5,400,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.6000	01/31/2019	113.0000	Closing Sale	(87,766)	(87,766)			100,000	
FVH9 Comdty	47	4,700,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	02/06/2019	114.4000	02/28/2019	114.5000	Closing Sale	5,241	5,241			100,000	
FVH9 Comdty	113	11,300,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(161,316)	(161,316)			100,000	
FVH9 Comdty	856	85,600,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(1,222,003)	(1,222,003)			100,000	
FVH9 Comdty	270	27,000,000	FVH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	114.4000	02/28/2019	113.0000	Closing Sale	(385,445)	(385,445)			100,000	
WNH9 Comdty	72	7,200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	159.1000	02/28/2019	156.7000	Closing Sale	(175,528)	(175,528)			100,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
WNH9 Comdty	27	2,700,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/10/2019	159.1000	02/28/2019	159.4000	Closing Sale	9,271	9,271			100,000	
WNH9 Comdty	27	2,700,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	160.6000	01/11/2019	152.5000	Closing Sale	(217,664)	(217,664)			100,000	
WNH9 Comdty	2	200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	159.8000	01/31/2019	152.5000	Closing Sale	(14,623)	(14,623)			100,000	
WNH9 Comdty	527	52,700,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	159.1000	02/28/2019	152.5000	Closing Sale	(3,474,053)	(3,474,053)			100,000	
WNH9 Comdty	19	1,900,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	159.8000	02/28/2019	159.1000	Closing Sale	(13,693)	(13,693)			100,000	
WNH9 Comdty	9	900,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/28/2019	159.1000	Closing Sale	59,308	59,308			100,000	
WNH9 Comdty	17	1,700,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/28/2019	159.1000	Closing Sale	112,027	112,027			100,000	
WNH9 Comdty	418	41,800,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/28/2019	159.1000	Closing Sale	2,754,549	2,754,549			100,000	
WNH9 Comdty	60	6,000,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	160.4000	02/28/2019	159.1000	Closing Sale	(78,865)	(78,865)			100,000	
WNH9 Comdty	43	4,300,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	01/25/2019	159.6000	Closing Sale	306,239	306,239			100,000	
WNH9 Comdty	32	3,200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	01/31/2019	159.8000	Closing Sale	233,899	233,899			100,000	
WNH9 Comdty	23	2,300,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/06/2019	160.3000	Closing Sale	178,177	178,177			100,000	
WNH9 Comdty	1,342	134,200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/28/2019	159.1000	Closing Sale	8,843,553	8,843,553			100,000	
WNH9 Comdty	332	33,200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/28/2019	159.1000	Closing Sale	2,187,824	2,187,824			100,000	
WNH9 Comdty	41	4,100,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	157.2000	02/28/2019	159.1000	Closing Sale	78,078	78,078			100,000	
WNH9 Comdty	3	300,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	156.7000	02/06/2019	160.8000	Closing Sale	12,465	12,465			100,000	
WNH9 Comdty	50	5,000,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	160.1000	01/17/2019	159.2000	Closing Sale	(42,245)	(42,245)			100,000	
WNH9 Comdty	81	8,100,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	01/17/2019	159.2000	Closing Sale	543,963	543,963			100,000	
WNH9 Comdty	56	5,600,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	160.1000	01/31/2019	160.8000	Closing Sale	41,936	41,936			100,000	
WNH9 Comdty	2	200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	160.1000	01/31/2019	159.8000	Closing Sale	(502)	(502)			100,000	
WNH9 Comdty	32	3,200,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	159.8000	02/28/2019	159.1000	Closing Sale	(23,061)	(23,061)			100,000	
WNH9 Comdty	19	1,900,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	160.1000	01/31/2019	159.8000	Closing Sale	(4,772)	(4,772)			100,000	
WNH9 Comdty	34	3,400,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	160.1000	02/06/2019	160.8000	Closing Sale	25,461	25,461			100,000	
WNH9 Comdty	23	2,300,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	160.3000	02/28/2019	159.1000	Closing Sale	(26,638)	(26,638)			100,000	
WNH9 Comdty	69	6,900,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	156.7000	02/28/2019	159.1000	Closing Sale	168,056	168,056			100,000	
WNH9 Comdty	5	500,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	156.7000	02/28/2019	159.1000	Closing Sale	12,178	12,178			100,000	
WNH9 Comdty	19	1,900,000	WNH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	152.5000	02/28/2019	159.1000	Closing Sale	125,207	125,207			100,000	
UXYH9 Comdty	17	1,700,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	127.8000	02/28/2019	129.8000	Closing Sale	35,310	35,310			100,000	
UXYH9 Comdty	38	3,800,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	126.5000	01/10/2019	129.5000	Closing Sale	115,442	115,442			100,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
UXYH9 Comdty	15	1,500,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/11/2019	130.0000	02/28/2019	129.8000	Closing Sale	(2,594)	(2,594)			100,000	
UXYH9 Comdty	23	2,300,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/16/2019	129.6000	02/28/2019	129.8000	Closing Sale	6,445	6,445			100,000	
UXYH9 Comdty	39	3,900,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	130.0000	02/28/2019	129.8000	Closing Sale	(6,744)	(6,744)			100,000	
UXYH9 Comdty	383	38,300,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	126.5000	02/28/2019	129.8000	Closing Sale	1,289,208	1,289,208			100,000	
UXYH9 Comdty	10	1,000,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	130.0000	02/28/2019	129.8000	Closing Sale	(1,729)	(1,729)			100,000	
UXYH9 Comdty	565	56,500,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	126.5000	02/28/2019	129.8000	Closing Sale	1,901,835	1,901,835			100,000	
UXYH9 Comdty	118	11,800,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	126.5000	02/28/2019	129.8000	Closing Sale	397,197	397,197			100,000	
UXYH9 Comdty	118	11,800,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	129.8000	02/28/2019	126.5000	Closing Sale	(397,446)	(397,446)			100,000	
UXYH9 Comdty	3	300,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	129.8000	02/28/2019	127.8000	Closing Sale	(6,238)	(6,238)			100,000	
UXYH9 Comdty	3	300,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	130.0000	01/31/2019	126.5000	Closing Sale	(10,620)	(10,620)			100,000	
UXYH9 Comdty	4	400,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	129.8000	02/28/2019	129.9000	Closing Sale	371	371			100,000	
UXYH9 Comdty	95	9,500,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	129.8000	02/28/2019	126.5000	Closing Sale	(319,977)	(319,977)			100,000	
UXYH9 Comdty	93	9,300,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	126.5000	02/28/2019	129.8000	Closing Sale	313,045	313,045			100,000	
UXYH9 Comdty	86	8,600,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	129.5000	01/17/2019	127.7000	Closing Sale	(153,278)	(153,278)			100,000	
UXYH9 Comdty	10	1,000,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/17/2019	129.5000	01/31/2019	130.0000	Closing Sale	5,302	5,302			100,000	
UXYH9 Comdty	3	300,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	129.8000	02/28/2019	130.0000	Closing Sale	512	512			100,000	
UXYH9 Comdty	10	1,000,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	129.8000	02/28/2019	130.0000	Closing Sale	1,708	1,708			100,000	
UXYH9 Comdty	4	400,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	129.9000	02/06/2019	130.0000	Closing Sale	308	308			100,000	
UXYH9 Comdty	25	2,500,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	129.8000	02/28/2019	130.0000	Closing Sale	4,271	4,271			100,000	
UXYH9 Comdty	119	11,900,000	UXYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	129.8000	02/28/2019	126.5000	Closing Sale	(400,814)	(400,814)			100,000	
USH9 Comdty	35	3,500,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	142.4000	01/10/2019	145.0000	Closing Sale	90,717	90,717			100,000	
USH9 Comdty	35	3,500,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/11/2019	146.0000	02/28/2019	145.3000	Closing Sale	(22,903)	(22,903)			100,000	
USH9 Comdty	8	800,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	142.4000	01/31/2019	145.7000	Closing Sale	25,985	25,985			100,000	
USH9 Comdty	88	8,800,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	142.4000	02/28/2019	145.3000	Closing Sale	253,166	253,166			100,000	
USH9 Comdty	61	6,100,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	01/31/2019	145.7000	Closing Sale	358,942	358,942			100,000	
USH9 Comdty	391	39,100,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	02/28/2019	145.3000	Closing Sale	2,155,584	2,155,584			100,000	
USH9 Comdty	84	8,400,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	02/28/2019	145.3000	Closing Sale	463,092	463,092			100,000	
USH9 Comdty	3	300,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	145.7000	01/31/2019	142.8000	Closing Sale	(8,537)	(8,537)			100,000	
USH9 Comdty	28	2,800,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	145.7000	01/31/2019	139.8000	Closing Sale	(164,862)	(164,862)			100,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
USH9 Comdty	11	1,100,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	145.3000	02/28/2019	145.7000	Closing Sale	4,064	4,064			100,000	
USH9 Comdty	13	1,300,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	145.3000	02/28/2019	142.8000	Closing Sale	(32,166)	(32,166)			100,000	
USH9 Comdty	82	8,200,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	02/28/2019	145.3000	Closing Sale	452,066	452,066			100,000	
USH9 Comdty	512	51,200,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	142.8000	02/28/2019	145.3000	Closing Sale	1,264,964	1,264,964			100,000	
USH9 Comdty	16	1,600,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	142.8000	02/28/2019	145.3000	Closing Sale	39,530	39,530			100,000	
USH9 Comdty	300	30,000,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/13/2018	142.5000	02/28/2019	145.3000	Closing Sale	853,690	853,690			100,000	
USH9 Comdty	73	7,300,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	145.6000	02/28/2019	145.3000	Closing Sale	(18,113)	(18,113)			100,000	
USH9 Comdty	149	14,900,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/17/2019	145.1000	02/28/2019	145.3000	Closing Sale	28,218	28,218			100,000	
USH9 Comdty	8	800,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	145.7000	02/28/2019	145.3000	Closing Sale	(2,985)	(2,985)			100,000	
USH9 Comdty	31	3,100,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	01/31/2019	145.7000	Closing Sale	182,413	182,413			100,000	
USH9 Comdty	61	6,100,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	145.7000	02/28/2019	145.3000	Closing Sale	(22,760)	(22,760)			100,000	
USH9 Comdty	11	1,100,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	145.7000	02/28/2019	145.3000	Closing Sale	(4,104)	(4,104)			100,000	
USH9 Comdty	544	54,400,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	02/28/2019	145.3000	Closing Sale	2,999,074	2,999,074			100,000	
USH9 Comdty	89	8,900,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	142.4000	02/28/2019	145.3000	Closing Sale	256,043	256,043			100,000	
USH9 Comdty	427	42,700,000	USH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	139.8000	02/28/2019	145.3000	Closing Sale	2,354,052	2,354,052			100,000	
FVM9 Comdty	71	7,100,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	04/15/2019	115.2000	Closing Sale	49,466	49,466			100,000	
FVM9 Comdty	42	4,200,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	05/30/2019	116.7000	Closing Sale	91,603	91,603			100,000	
FVM9 Comdty	197	19,700,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	115.0000	05/30/2019	116.7000	Closing Sale	329,146	329,146			100,000	
FVM9 Comdty	390	39,000,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	04/22/2019	115.1000	05/30/2019	116.7000	Closing Sale	593,718	593,718			100,000	
FVM9 Comdty	149	14,900,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	05/06/2019	115.5000	Closing Sale	155,027	155,027			100,000	
FVM9 Comdty	400	40,000,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	05/06/2019	115.5000	05/30/2019	116.7000	Closing Sale	452,691	452,691			100,000	
FVM9 Comdty	342	34,200,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	05/07/2019	115.5000	Closing Sale	355,835	355,835			100,000	
FVM9 Comdty	1,106	110,600,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	05/30/2019	116.7000	Closing Sale	2,412,202	2,412,202			100,000	
FVM9 Comdty	26	2,600,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	115.0000	05/30/2019	116.7000	Closing Sale	43,441	43,441			100,000	
FVM9 Comdty	342	34,200,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	05/07/2019	115.5000	05/30/2019	116.7000	Closing Sale	389,723	389,723			100,000	
FVM9 Comdty	1,816	181,600,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	05/30/2019	116.7000	Closing Sale	3,960,722	3,960,722			100,000	
FVM9 Comdty	99	9,900,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.5000	05/30/2019	116.7000	Closing Sale	215,920	215,920			100,000	
FVM9 Comdty	754	75,400,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/19/2019	115.3000	03/21/2019	114.9000	Closing Sale	(285,902)	(285,902)			100,000	
FVM9 Comdty	36	3,600,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	115.0000	03/14/2019	114.5000	Closing Sale	(18,405)	(18,405)			100,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
FVM9 Comdty	.71	7,100,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	115.2000	04/15/2019	114.5000	Closing Sale	(49,611)	(49,611)			100,000	
FVM9 Comdty	.294	29,400,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	116.7000	05/30/2019	114.5000	Closing Sale	(641,819)	(641,819)			100,000	
FVM9 Comdty	.82	8,200,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	115.0000	03/14/2019	114.5000	Closing Sale	(41,922)	(41,922)			100,000	
FVM9 Comdty	.242	24,200,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	116.7000	05/30/2019	114.5000	Closing Sale	(528,300)	(528,300)			100,000	
FVM9 Comdty	.197	19,700,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	116.7000	05/30/2019	115.0000	Closing Sale	(329,548)	(329,548)			100,000	
FVM9 Comdty	.141	14,100,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	114.9000	03/14/2019	114.5000	Closing Sale	(65,476)	(65,476)			100,000	
FVM9 Comdty	.36	3,600,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	116.7000	05/30/2019	115.0000	Closing Sale	(60,222)	(60,222)			100,000	
FVM9 Comdty	.82	8,200,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	116.7000	05/30/2019	115.0000	Closing Sale	(137,172)	(137,172)			100,000	
FVM9 Comdty	.26	2,600,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	116.7000	05/30/2019	115.0000	Closing Sale	(43,494)	(43,494)			100,000	
FVM9 Comdty	.111	11,100,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	115.9000	03/25/2019	114.5000	Closing Sale	(154,740)	(154,740)			100,000	
FVM9 Comdty	.141	14,100,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	04/15/2019	116.7000	05/30/2019	115.2000	Closing Sale	(209,432)	(209,432)			100,000	
FVM9 Comdty	.149	14,900,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	115.5000	05/06/2019	114.5000	Closing Sale	(155,332)	(155,332)			100,000	
FVM9 Comdty	1,299	129,900,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	116.7000	05/30/2019	114.5000	Closing Sale	(2,835,792)	(2,835,792)			100,000	
FVM9 Comdty	.270	27,000,000	FVM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	116.7000	05/30/2019	114.5000	Closing Sale	(589,426)	(589,426)			100,000	
TUM9 Comdty	.84	16,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.1000	04/15/2019	106.3000	Closing Sale	34,349	34,349			200,000	
TUM9 Comdty	.13	2,600,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.1000	05/30/2019	106.8000	Closing Sale	18,515	18,515			200,000	
TUM9 Comdty	.185	37,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	106.2000	05/30/2019	106.8000	Closing Sale	207,707	207,707			200,000	
TUM9 Comdty	.32	6,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	04/22/2019	106.3000	05/06/2019	106.4000	Closing Sale	7,438	7,438			200,000	
TUM9 Comdty	.44	8,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.1000	05/06/2019	106.4000	Closing Sale	28,992	28,992			200,000	
TUM9 Comdty	.8	1,600,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	05/07/2019	106.4000	05/30/2019	106.8000	Closing Sale	6,044	6,044			200,000	
TUM9 Comdty	.8	1,600,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	04/22/2019	106.3000	05/30/2019	106.8000	Closing Sale	7,982	7,982			200,000	
TUM9 Comdty	.291	58,200,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	106.2000	05/30/2019	106.8000	Closing Sale	326,718	326,718			200,000	
TUM9 Comdty	.8	1,600,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.1000	05/07/2019	106.4000	Closing Sale	5,334	5,334			200,000	
TUM9 Comdty	1,115	223,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.1000	05/30/2019	106.8000	Closing Sale	1,588,012	1,588,012			200,000	
TUM9 Comdty	.468	93,600,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	03/14/2019	106.8000	05/30/2019	106.2000	Closing Sale	(527,265)	(527,265)			200,000	
TUM9 Comdty	2,000	400,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.7000	03/27/2019	106.1000	Closing Sale	(2,528,737)	(2,528,737)			200,000	
TUM9 Comdty	2,000	400,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	04/03/2019	106.8000	05/30/2019	106.4000	Closing Sale	(1,440,769)	(1,440,769)			200,000	
TUM9 Comdty	.9	1,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.8000	05/30/2019	106.1000	Closing Sale	(12,853)	(12,853)			200,000	
TUM9 Comdty	.67	13,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019	CBT	02/28/2019	106.1000	05/30/2019	106.8000	Closing Sale	95,423	95,423			200,000	

E21.4

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TUM9 Comdty	2,139	427,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		03/19/2019	106.3000	03/21/2019	106.2000	Closing Sale	(537,129)	(537,129)			200,000	
TUM9 Comdty	101	20,200,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.2000	03/14/2019	106.1000	Closing Sale	(30,646)	(30,646)			200,000	
TUM9 Comdty	59	11,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.3000	04/15/2019	106.1000	Closing Sale	(24,356)	(24,356)			200,000	
TUM9 Comdty	25	5,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		04/15/2019	106.3000	05/30/2019	106.8000	Closing Sale	25,334	25,334			200,000	
TUM9 Comdty	220	44,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		03/14/2019	106.8000	05/30/2019	106.2000	Closing Sale	(247,860)	(247,860)			200,000	
TUM9 Comdty	39	7,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.8000	05/30/2019	106.1000	Closing Sale	(55,697)	(55,697)			200,000	
TUM9 Comdty	97	19,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.8000	05/30/2019	106.1000	Closing Sale	(138,527)	(138,527)			200,000	
TUM9 Comdty	14	2,800,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.2000	03/14/2019	106.1000	Closing Sale	(4,248)	(4,248)			200,000	
TUM9 Comdty	67	13,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.8000	05/30/2019	106.1000	Closing Sale	(95,684)	(95,684)			200,000	
TUM9 Comdty	7	1,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.8000	05/30/2019	106.1000	Closing Sale	(9,997)	(9,997)			200,000	
TUM9 Comdty	185	37,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		03/14/2019	106.8000	05/30/2019	106.2000	Closing Sale	(208,427)	(208,427)			200,000	
TUM9 Comdty	162	32,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		03/14/2019	106.8000	05/30/2019	106.2000	Closing Sale	(187,577)	(187,577)			200,000	
TUM9 Comdty	101	20,200,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		03/14/2019	106.8000	05/30/2019	106.2000	Closing Sale	(113,790)	(113,790)			200,000	
TUM9 Comdty	220	44,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.2000	03/14/2019	106.1000	Closing Sale	(66,755)	(66,755)			200,000	
TUM9 Comdty	163	32,600,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.2000	03/14/2019	106.1000	Closing Sale	(49,459)	(49,459)			200,000	
TUM9 Comdty	46	9,200,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		04/15/2019	106.4000	05/06/2019	106.3000	Closing Sale	(13,041)	(13,041)			200,000	
TUM9 Comdty	30	6,000,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.4000	05/06/2019	106.1000	Closing Sale	(19,884)	(19,884)			200,000	
TUM9 Comdty	162	32,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		04/15/2019	106.8000	05/30/2019	106.3000	Closing Sale	(169,909)	(169,909)			200,000	
TUM9 Comdty	7	1,400,000	TUM9 Comdty	Various	N/A	Interest Rate	06/28/2019		02/28/2019	106.1000	05/30/2019	106.8000	Closing Sale	9,970	9,970			200,000	
USM9 Comdty	4	400,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	144.7000	04/15/2019	146.9000	Closing Sale	9,003	9,003			100,000	
USM9 Comdty	119	11,900,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	144.7000	05/30/2019	152.8000	Closing Sale	963,232	963,232			100,000	
USM9 Comdty	6	600,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	144.7000	03/14/2019	146.1000	Closing Sale	8,816	8,816			100,000	
USM9 Comdty	152	15,200,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		04/22/2019	146.3000	05/30/2019	152.8000	Closing Sale	982,722	982,722			100,000	
USM9 Comdty	86	8,600,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		05/06/2019	147.8000	05/30/2019	152.8000	Closing Sale	424,326	424,326			100,000	
USM9 Comdty	385	38,500,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	144.7000	05/30/2019	152.8000	Closing Sale	3,116,338	3,116,338			100,000	
USM9 Comdty	84	8,400,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	144.7000	05/30/2019	152.8000	Closing Sale	679,928	679,928			100,000	
USM9 Comdty	24	2,400,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	146.1000	03/14/2019	144.7000	Closing Sale	(35,432)	(35,432)			100,000	
USM9 Comdty	4	400,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		04/15/2019	146.9000	05/30/2019	152.8000	Closing Sale	23,361	23,361			100,000	
USM9 Comdty	3	300,000	USM9 Comdty	Various	N/A	Interest Rate	06/19/2019		03/14/2019	146.1000	05/30/2019	152.8000	Closing Sale	19,865	19,865			100,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
USM9 Comdty	.82	8,200,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.05/30/2019	152.8000	Closing Sale	663,740	663,740			100,000	
USM9 Comdty	.24	2,400,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.05/30/2019	152.8000	Closing Sale	194,265	194,265			100,000	
USM9 Comdty	.6	600,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.03/14/2019	146.1000	.05/30/2019	152.8000	Closing Sale	39,729	39,729			100,000	
USM9 Comdty	.324	32,400,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.03/14/2019	145.8000	Closing Sale	354,581	354,581			100,000	
USM9 Comdty	.27	2,700,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.03/14/2019	146.1000	Closing Sale	39,673	39,673			100,000	
USM9 Comdty	.17	1,700,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.03/25/2019	148.7000	Closing Sale	68,011	68,011			100,000	
USM9 Comdty	.41	4,100,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.04/15/2019	147.0000	.05/30/2019	152.8000	Closing Sale	235,608	235,608			100,000	
USM9 Comdty	.86	8,600,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.05/06/2019	147.8000	Closing Sale	271,492	271,492			100,000	
USM9 Comdty	1,196	119,600,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.05/30/2019	152.8000	Closing Sale	9,680,884	9,680,884			100,000	
USM9 Comdty	.516	51,600,000	USM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	144.7000	.05/30/2019	152.8000	Closing Sale	4,176,703	4,176,703			100,000	
UXYM9 Comdty	.30	3,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.04/15/2019	131.2000	Closing Sale	50,097	50,097			100,000	
UXYM9 Comdty	.447	44,700,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.05/21/2019	132.8000	Closing Sale	1,465,839	1,465,839			100,000	
UXYM9 Comdty	.39	3,900,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.03/14/2019	130.6000	Closing Sale	43,798	43,798			100,000	
UXYM9 Comdty	.169	16,900,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.04/22/2019	130.9000	.05/21/2019	132.8000	Closing Sale	319,183	319,183			100,000	
UXYM9 Comdty	.21	2,100,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.05/06/2019	131.9000	.05/21/2019	132.8000	Closing Sale	19,646	19,646			100,000	
UXYM9 Comdty	.19	1,900,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.05/07/2019	131.9000	Closing Sale	44,791	44,791			100,000	
UXYM9 Comdty	.517	51,700,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.05/21/2019	132.8000	Closing Sale	1,695,388	1,695,388			100,000	
UXYM9 Comdty	.19	1,900,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.05/07/2019	131.9000	.05/21/2019	132.8000	Closing Sale	17,478	17,478			100,000	
UXYM9 Comdty	.118	11,800,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.05/21/2019	132.8000	Closing Sale	386,955	386,955			100,000	
UXYM9 Comdty	.50	5,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	130.6000	.03/14/2019	129.5000	Closing Sale	(56,348)	(56,348)			100,000	
UXYM9 Comdty	.30	3,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	131.2000	.04/15/2019	129.5000	Closing Sale	(50,215)	(50,215)			100,000	
UXYM9 Comdty	.140	14,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	132.8000	.05/21/2019	129.5000	Closing Sale	(459,651)	(459,651)			100,000	
UXYM9 Comdty	.93	9,300,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	129.5000	.05/21/2019	132.8000	Closing Sale	304,973	304,973			100,000	
UXYM9 Comdty	.38	3,800,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.02/28/2019	130.6000	.03/14/2019	129.5000	Closing Sale	(42,825)	(42,825)			100,000	
UXYM9 Comdty	.1	100,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.03/14/2019	130.6000	.03/14/2019	130.5000	Closing Sale	(174)	(174)			100,000	
UXYM9 Comdty	.50	5,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.03/14/2019	132.8000	.05/21/2019	130.6000	Closing Sale	(107,911)	(107,911)			100,000	
UXYM9 Comdty	.10	1,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.03/14/2019	132.5000	.03/25/2019	130.5000	Closing Sale	(20,176)	(20,176)			100,000	
UXYM9 Comdty	.45	4,500,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.03/14/2019	131.2000	.04/15/2019	130.5000	Closing Sale	(34,542)	(34,542)			100,000	
UXYM9 Comdty	.21	2,100,000	UXYM9 Comdty	Various	N/A	Interest Rate	.06/19/2019	CBT	.05/06/2019	132.8000	.05/21/2019	131.9000	Closing Sale	(19,729)	(19,729)			100,000	

E21.6

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
UXYM9 Comdty	20	2,000,000	UXYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		03/14/2019	132.8000	05/21/2019	130.5000	Closing Sale	(46,602)	(46,602)			100,000	
UXYM9 Comdty	119	11,900,000	UXYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	132.8000	05/21/2019	129.5000	Closing Sale	(390,703)	(390,703)			100,000	
WNM9 Comdty	49	4,900,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	163.5000	04/15/2019	160.2000	Closing Sale	(160,589)	(160,589)			100,000	
WNM9 Comdty	577	57,700,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	174.3000	05/31/2019	160.2000	Closing Sale	(8,115,693)	(8,115,693)			100,000	
WNM9 Comdty	28	2,800,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		04/22/2019	162.9000	05/31/2019	174.3000	Closing Sale	319,503	319,503			100,000	
WNM9 Comdty	7	700,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		05/06/2019	165.3000	05/31/2019	174.3000	Closing Sale	62,595	62,595			100,000	
WNM9 Comdty	28	2,800,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/31/2019	174.3000	Closing Sale	393,707	393,707			100,000	
WNM9 Comdty	17	1,700,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/31/2019	174.3000	Closing Sale	239,037	239,037			100,000	
WNM9 Comdty	392	39,200,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/31/2019	174.3000	Closing Sale	5,511,902	5,511,902			100,000	
WNM9 Comdty	74	7,400,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	03/14/2019	162.2000	Closing Sale	142,763	142,763			100,000	
WNM9 Comdty	49	4,900,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	04/15/2019	163.5000	Closing Sale	160,376	160,376			100,000	
WNM9 Comdty	400	40,000,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/30/2019	172.3000	Closing Sale	4,821,590	4,821,590			100,000	
WNM9 Comdty	1,237	123,700,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/31/2019	174.3000	Closing Sale	17,393,427	17,393,427			100,000	
WNM9 Comdty	377	37,700,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		05/31/2019	175.0000	05/31/2019	173.0000	Closing Sale	(778,383)	(778,383)			100,000	
WNM9 Comdty	3	300,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	03/14/2019	161.7000	Closing Sale	4,381	4,381			100,000	
WNM9 Comdty	74	7,400,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		03/14/2019	162.2000	05/31/2019	174.3000	Closing Sale	897,589	897,589			100,000	
WNM9 Comdty	74	7,400,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		03/25/2019	166.1000	05/31/2019	174.3000	Closing Sale	606,214	606,214			100,000	
WNM9 Comdty	110	11,000,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	04/15/2019	163.6000	Closing Sale	366,902	366,902			100,000	
WNM9 Comdty	7	700,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/06/2019	165.3000	Closing Sale	35,817	35,817			100,000	
WNM9 Comdty	45	4,500,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/31/2019	174.3000	Closing Sale	632,744	632,744			100,000	
WNM9 Comdty	24	2,400,000	WNM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	160.2000	05/31/2019	174.3000	Closing Sale	337,463	337,463			100,000	
USU9 Comdty	14	1,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/10/2019	154.5000	08/26/2019	165.5000	Closing Sale	153,887	153,887			100,000	
USU9 Comdty	6	600,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	06/26/2019	155.9000	Closing Sale	22,723	22,723			100,000	
USU9 Comdty	9	900,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	07/19/2019	155.0000	Closing Sale	25,646	25,646			100,000	
USU9 Comdty	49	4,900,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	161.6000	08/26/2019	165.5000	Closing Sale	194,072	194,072			100,000	
USU9 Comdty	104	10,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	1,394,240	1,394,240			100,000	
USU9 Comdty	19	1,900,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	161.2000	09/19/2019	159.8000	Closing Sale	(26,760)	(26,760)			100,000	
USU9 Comdty	85	8,500,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	06/10/2019	154.5000	Closing Sale	205,028	205,028			100,000	
USU9 Comdty	62	6,200,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	155.9000	08/26/2019	165.5000	Closing Sale	596,248	596,248			100,000	



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
USU9 Comdty	7	700,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	07/26/2019	154.3000	Closing Sale	15.353	15.353			100,000	
USU9 Comdty	63	6,300,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/09/2019	161.6000	Closing Sale	594.931	594.931			100,000	
USU9 Comdty	20	2,000,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/12/2019	163.4000	08/26/2019	165.5000	Closing Sale	41.713	41.713			100,000	
USU9 Comdty	468	46,800,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	6,274.078	6,274.078			100,000	
USU9 Comdty	84	8,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	1,126.117	1,126.117			100,000	
USU9 Comdty	10	1,000,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	155.9000	08/26/2019	165.5000	Closing Sale	96.169	96.169			100,000	
USU9 Comdty	31	3,100,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	155.0000	08/26/2019	165.5000	Closing Sale	327.186	327.186			100,000	
USU9 Comdty	47	4,700,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	161.6000	08/26/2019	165.5000	Closing Sale	186.151	186.151			100,000	
USU9 Comdty	7	700,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	93.843	93.843			100,000	
USU9 Comdty	32	3,200,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	159.8000	09/19/2019	161.2000	Closing Sale	44.931	44.931			100,000	
USU9 Comdty	82	8,200,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	1,099.304	1,099.304			100,000	
USU9 Comdty	134	13,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	154.5000	08/26/2019	165.5000	Closing Sale	1,477.097	1,477.097			100,000	
USU9 Comdty	85	8,500,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/10/2019	154.5000	08/26/2019	165.5000	Closing Sale	934.309	934.309			100,000	
USU9 Comdty	14	1,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	06/10/2019	154.5000	Closing Sale	33.769	33.769			100,000	
USU9 Comdty	62	6,200,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	06/26/2019	155.9000	Closing Sale	234.800	234.800			100,000	
USU9 Comdty	10	1,000,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	06/26/2019	155.9000	Closing Sale	37.871	37.871			100,000	
USU9 Comdty	6	600,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	155.9000	08/26/2019	165.5000	Closing Sale	57.701	57.701			100,000	
USU9 Comdty	9	900,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	155.0000	08/26/2019	165.5000	Closing Sale	94.989	94.989			100,000	
USU9 Comdty	31	3,100,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	07/19/2019	155.0000	Closing Sale	88.338	88.338			100,000	
USU9 Comdty	110	11,000,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	07/19/2019	154.8000	Closing Sale	296.925	296.925			100,000	
USU9 Comdty	7	700,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/26/2019	154.3000	08/26/2019	165.5000	Closing Sale	78.474	78.474			100,000	
USU9 Comdty	49	4,900,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/09/2019	161.6000	Closing Sale	462.724	462.724			100,000	
USU9 Comdty	47	4,700,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/09/2019	161.6000	Closing Sale	443.837	443.837			100,000	
USU9 Comdty	63	6,300,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	161.6000	08/26/2019	165.5000	Closing Sale	249.519	249.519			100,000	
USU9 Comdty	20	2,000,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/12/2019	163.4000	Closing Sale	226.367	226.367			100,000	
USU9 Comdty	924	92,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	12,387.251	12,387.251			100,000	
USU9 Comdty	1,494	149,400,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/26/2019	165.5000	08/26/2019	165.5000	Closing Sale	(3,264)	(3,264)			100,000	
USU9 Comdty	13	1,300,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	161.2000	09/19/2019	159.8000	Closing Sale	(18,309)	(18,309)			100,000	
USU9 Comdty	516	51,600,000	USU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	152.1000	08/26/2019	165.5000	Closing Sale	6,917.573	6,917.573			100,000	

E21.8

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
UXYU9 Comdty	3	300,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/10/2019	137.1000	08/26/2019	143.6000	Closing Sale	19,491	19,491			100,000	
UXYU9 Comdty	47	4,700,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	06/26/2019	138.3000	Closing Sale	226,472	226,472			100,000	
UXYU9 Comdty	16	1,600,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	08/26/2019	143.6000	Closing Sale	94,700	94,700			100,000	
UXYU9 Comdty	53	5,300,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	141.6000	08/26/2019	143.6000	Closing Sale	105,834	105,834			100,000	
UXYU9 Comdty	400	40,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	08/26/2019	143.6000	Closing Sale	4,070,624	4,070,624			100,000	
UXYU9 Comdty	12	1,200,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	141.0000	09/19/2019	140.7000	Closing Sale	(3,021)	(3,021)			100,000	
UXYU9 Comdty	14	1,400,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/10/2019	137.1000	08/26/2019	143.6000	Closing Sale	90,956	90,956			100,000	
UXYU9 Comdty	61	6,100,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	138.3000	08/26/2019	143.6000	Closing Sale	326,731	326,731			100,000	
UXYU9 Comdty	18	1,800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	07/26/2019	137.3000	Closing Sale	69,578	69,578			100,000	
UXYU9 Comdty	44	4,400,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	08/09/2019	141.6000	Closing Sale	359,829	359,829			100,000	
UXYU9 Comdty	9	900,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/12/2019	142.5000	08/26/2019	143.6000	Closing Sale	9,956	9,956			100,000	
UXYU9 Comdty	645	64,500,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	08/26/2019	143.6000	Closing Sale	6,563,881	6,563,881			100,000	
UXYU9 Comdty	8	800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	06/10/2019	137.1000	Closing Sale	29,423	29,423			100,000	
UXYU9 Comdty	4	400,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	07/19/2019	137.7000	Closing Sale	17,024	17,024			100,000	
UXYU9 Comdty	7	700,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	08/26/2019	143.6000	Closing Sale	71,236	71,236			100,000	
UXYU9 Comdty	118	11,800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	08/26/2019	143.6000	Closing Sale	1,200,834	1,200,834			100,000	
UXYU9 Comdty	21	2,100,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	143.6000	08/26/2019	138.3000	Closing Sale	(112,555)	(112,555)			100,000	
UXYU9 Comdty	8	800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	143.6000	08/26/2019	137.7000	Closing Sale	(47,378)	(47,378)			100,000	
UXYU9 Comdty	20	2,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	143.6000	08/26/2019	141.6000	Closing Sale	(40,008)	(40,008)			100,000	
UXYU9 Comdty	140	14,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	143.6000	08/26/2019	133.4000	Closing Sale	(1,425,209)	(1,425,209)			100,000	
UXYU9 Comdty	17	1,700,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	141.0000	09/19/2019	140.7000	Closing Sale	(4,280)	(4,280)			100,000	
UXYU9 Comdty	250	25,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/01/2019	139.5000	08/06/2019	141.3000	Closing Sale	433,156	433,156			100,000	
UXYU9 Comdty	250	25,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/06/2019	141.3000	08/26/2019	143.6000	Closing Sale	589,062	589,062			100,000	
UXYU9 Comdty	93	9,300,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	133.4000	08/26/2019	143.6000	Closing Sale	946,420	946,420			100,000	
UXYU9 Comdty	91	9,100,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	137.1000	06/07/2019	133.4000	Closing Sale	(334,798)	(334,798)			100,000	
UXYU9 Comdty	90	9,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	137.1000	08/26/2019	143.6000	Closing Sale	583,310	583,310			100,000	
UXYU9 Comdty	14	1,400,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	137.1000	06/10/2019	137.1000	Closing Sale	8	8			100,000	
UXYU9 Comdty	8	800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/10/2019	137.1000	08/26/2019	143.6000	Closing Sale	51,975	51,975			100,000	
UXYU9 Comdty	3	300,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	137.1000	06/10/2019	137.1000	Closing Sale	2	2			100,000	

E21.9

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
UXYU9 Comdty	.61	6,100,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	137.1000	06/26/2019	138.3000	Closing Sale	69,614	69,614			100,000	
UXYU9 Comdty	.21	2,100,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	138.3000	08/26/2019	143.6000	Closing Sale	112,481	112,481			100,000	
UXYU9 Comdty	.47	4,700,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	138.3000	08/26/2019	143.6000	Closing Sale	251,742	251,742			100,000	
UXYU9 Comdty	.4	400,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	08/26/2019	143.6000	Closing Sale	23,675	23,675			100,000	
UXYU9 Comdty	.16	1,600,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	137.1000	07/19/2019	137.7000	Closing Sale	9,259	9,259			100,000	
UXYU9 Comdty	.8	800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	08/26/2019	143.6000	Closing Sale	47,350	47,350			100,000	
UXYU9 Comdty	.760	76,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	07/26/2019	137.3000	Closing Sale	(279,864)	(279,864)			100,000	
UXYU9 Comdty	.35	3,500,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/07/2019	137.1000	07/26/2019	137.3000	Closing Sale	6,296	6,296			100,000	
UXYU9 Comdty	.18	1,800,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/26/2019	137.3000	08/26/2019	143.6000	Closing Sale	113,568	113,568			100,000	
UXYU9 Comdty	.53	5,300,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	08/09/2019	141.6000	Closing Sale	209,481	209,481			100,000	
UXYU9 Comdty	.20	2,000,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	141.6000	08/26/2019	143.6000	Closing Sale	39,937	39,937			100,000	
UXYU9 Comdty	.44	4,400,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	141.6000	08/26/2019	143.6000	Closing Sale	87,861	87,861			100,000	
UXYU9 Comdty	.9	900,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	08/12/2019	142.5000	Closing Sale	43,588	43,588			100,000	
UXYU9 Comdty	.186	18,600,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	137.7000	08/26/2019	143.6000	Closing Sale	1,106,899	1,106,899			100,000	
UXYU9 Comdty	.1361	136,100,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/26/2019	143.6000	08/26/2019	143.6000	Closing Sale	(2,426)	(2,426)			100,000	
UXYU9 Comdty	.12	1,200,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	140.7000	09/19/2019	141.0000	Closing Sale	2,979	2,979			100,000	
UXYU9 Comdty	.17	1,700,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	140.7000	09/19/2019	141.0000	Closing Sale	4,220	4,220			100,000	
UXYU9 Comdty	.119	11,900,000	UXYU9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	143.6000	08/26/2019	133.4000	Closing Sale	(1,211,428)	(1,211,428)			100,000	
WNJ9 Comdty	.82	8,200,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	176.2000	06/10/2019	175.0000	Closing Sale	(96,946)	(96,946)			100,000	
WNJ9 Comdty	.7	700,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	177.7000	06/26/2019	175.0000	Closing Sale	(18,338)	(18,338)			100,000	
WNJ9 Comdty	.23	2,300,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	194.9000	08/26/2019	176.3000	Closing Sale	(425,713)	(425,713)			100,000	
WNJ9 Comdty	.68	6,800,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	187.6000	08/09/2019	175.0000	Closing Sale	(853,894)	(853,894)			100,000	
WNJ9 Comdty	.420	42,000,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	194.9000	08/26/2019	175.0000	Closing Sale	(8,322,306)	(8,322,306)			100,000	
WNJ9 Comdty	.39	3,900,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	188.7000	09/19/2019	187.3000	Closing Sale	(56,122)	(56,122)			100,000	
WNJ9 Comdty	.8	800,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	06/10/2019	176.2000	Closing Sale	9,434	9,434			100,000	
WNJ9 Comdty	.51	5,100,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	177.7000	08/26/2019	194.9000	Closing Sale	876,881	876,881			100,000	
WNJ9 Comdty	.3	300,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/26/2019	175.2000	08/26/2019	194.9000	Closing Sale	58,894	58,894			100,000	
WNJ9 Comdty	.5	500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	08/09/2019	187.6000	Closing Sale	62,771	62,771			100,000	
WNJ9 Comdty	.1	100,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/12/2019	191.6000	08/26/2019	194.9000	Closing Sale	3,287	3,287			100,000	

E21.10

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
WNJ9 Comdty	.50	5,000,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	08/26/2019	194.9000	Closing Sale	990,599	990,599				100,000
WNJ9 Comdty	17	1,700,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	08/26/2019	194.9000	Closing Sale	336,804	336,804				100,000
WNJ9 Comdty	1,629	162,900,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	08/26/2019	194.9000	Closing Sale	32,273,726	32,273,726				100,000
WNJ9 Comdty	36	3,600,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.6000	08/01/2019	180.9000	Closing Sale	190,071	190,071				100,000
WNJ9 Comdty	29	2,900,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	173.0000	06/26/2019	177.7000	Closing Sale	135,451	135,451				100,000
WNJ9 Comdty	66	6,600,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	173.0000	07/19/2019	176.3000	Closing Sale	221,644	221,644				100,000
WNJ9 Comdty	305	30,500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/30/2019	173.0000	08/01/2019	180.9000	Closing Sale	2,406,293	2,406,293				100,000
WNJ9 Comdty	25	2,500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	187.6000	08/26/2019	194.9000	Closing Sale	181,406	181,406				100,000
WNJ9 Comdty	14	1,400,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.6000	08/26/2019	194.9000	Closing Sale	269,587	269,587				100,000
WNJ9 Comdty	68	6,800,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	188.7000	09/19/2019	187.3000	Closing Sale	(97,853)	(97,853)				100,000
WNJ9 Comdty	5	500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	06/26/2019	177.7000	Closing Sale	13,084	13,084				100,000
WNJ9 Comdty	4	400,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.6000	06/10/2019	176.2000	Closing Sale	2,494	2,494				100,000
WNJ9 Comdty	70	7,000,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/21/2019	167.8000	06/10/2019	176.2000	Closing Sale	588,332	588,332				100,000
WNJ9 Comdty	46	4,600,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.6000	06/26/2019	177.7000	Closing Sale	94,805	94,805				100,000
WNJ9 Comdty	29	2,900,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		06/26/2019	177.7000	08/26/2019	194.9000	Closing Sale	498,619	498,619				100,000
WNJ9 Comdty	7	700,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	06/26/2019	177.7000	Closing Sale	18,317	18,317				100,000
WNJ9 Comdty	23	2,300,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	176.3000	08/26/2019	194.9000	Closing Sale	425,644	425,644				100,000
WNJ9 Comdty	3	300,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	176.3000	08/09/2019	187.6000	Closing Sale	33,745	33,745				100,000
WNJ9 Comdty	173	17,300,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	07/19/2019	176.2000	Closing Sale	195,945	195,945				100,000
WNJ9 Comdty	3	300,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	07/26/2019	175.2000	Closing Sale	538	538				100,000
WNJ9 Comdty	60	6,000,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	188.2000	08/09/2019	187.6000	Closing Sale	(37,591)	(37,591)				100,000
WNJ9 Comdty	5	500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	08/09/2019	187.6000	Closing Sale	62,771	62,771				100,000
WNJ9 Comdty	25	2,500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	176.3000	08/09/2019	187.6000	Closing Sale	281,212	281,212				100,000
WNJ9 Comdty	5	500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/09/2019	187.6000	08/26/2019	194.9000	Closing Sale	36,281	36,281				100,000
WNJ9 Comdty	1	100,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	176.3000	08/12/2019	191.6000	Closing Sale	15,217	15,217				100,000
WNJ9 Comdty	5	500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/12/2019	191.1000	08/26/2019	194.9000	Closing Sale	18,781	18,781				100,000
WNJ9 Comdty	55	5,500,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/12/2019	191.1000	08/26/2019	194.9000	Closing Sale	204,875	204,875				100,000
WNJ9 Comdty	37	3,700,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		07/19/2019	176.3000	08/26/2019	194.9000	Closing Sale	684,731	684,731				100,000
WNJ9 Comdty	1,371	137,100,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		08/26/2019	194.9000	08/26/2019	194.9000	Closing Sale	(2,067)	(2,067)				100,000

E21.11

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
WNJ9 Comdty	39	3,900,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	187.3000	09/19/2019	188.7000	Closing Sale	56,003	56,003			100,000	
WNJ9 Comdty	68	6,800,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		09/13/2019	187.3000	09/19/2019	188.7000	Closing Sale	97,647	97,647			100,000	
WNJ9 Comdty	24	2,400,000	WNJ9 Comdty	Various	N/A	Interest Rate	09/19/2019		05/31/2019	175.0000	08/26/2019	194.9000	Closing Sale	475,488	475,488			100,000	
FVU9 Comdty	3	300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	06/10/2019	117.7000	Closing Sale	2,651	2,651			100,000	
FVU9 Comdty	37	3,700,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	06/26/2019	118.3000	Closing Sale	54,660	54,660			100,000	
FVU9 Comdty	2	200,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	07/19/2019	117.9000	Closing Sale	2,189	2,189			100,000	
FVU9 Comdty	50	5,000,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/09/2019	119.4000	08/26/2019	119.0000	Closing Sale	(21,643)	(21,643)			100,000	
FVU9 Comdty	2	200,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		07/19/2019	119.4000	08/26/2019	117.9000	Closing Sale	(3,069)	(3,069)			100,000	
FVU9 Comdty	42	4,200,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		09/13/2019	118.6000	09/19/2019	118.2000	Closing Sale	(17,743)	(17,743)			100,000	
FVU9 Comdty	675	67,500,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		06/10/2019	117.7000	08/26/2019	119.4000	Closing Sale	1,177,332	1,177,332			100,000	
FVU9 Comdty	9	900,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	06/26/2019	118.3000	Closing Sale	13,296	13,296			100,000	
FVU9 Comdty	315	31,500,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	07/26/2019	117.6000	Closing Sale	241,403	241,403			100,000	
FVU9 Comdty	199	19,900,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	08/09/2019	119.0000	Closing Sale	437,013	437,013			100,000	
FVU9 Comdty	53	5,300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/12/2019	119.2000	08/26/2019	119.4000	Closing Sale	11,700	11,700			100,000	
FVU9 Comdty	1,570	157,000,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	08/26/2019	119.4000	Closing Sale	4,126,462	4,126,462			100,000	
FVU9 Comdty	416	41,600,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	06/10/2019	117.7000	Closing Sale	367,555	367,555			100,000	
FVU9 Comdty	781	78,100,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	07/19/2019	117.9000	Closing Sale	854,791	854,791			100,000	
FVU9 Comdty	62	6,200,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	08/09/2019	119.0000	Closing Sale	136,155	136,155			100,000	
FVU9 Comdty	925	92,500,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	08/26/2019	119.4000	Closing Sale	2,431,196	2,431,196			100,000	
FVU9 Comdty	99	9,900,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	116.8000	08/26/2019	119.4000	Closing Sale	260,204	260,204			100,000	
FVU9 Comdty	83	8,300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		06/26/2019	119.4000	08/26/2019	118.3000	Closing Sale	(95,583)	(95,583)			100,000	
FVU9 Comdty	16	1,600,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		07/19/2019	119.4000	08/26/2019	117.9000	Closing Sale	(24,551)	(24,551)			100,000	
FVU9 Comdty	5	500,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	119.0000	08/09/2019	116.8000	Closing Sale	(10,986)	(10,986)			100,000	
FVU9 Comdty	289	28,900,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	119.4000	08/26/2019	116.8000	Closing Sale	(759,920)	(759,920)			100,000	
FVU9 Comdty	13	1,300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		09/13/2019	118.2000	09/19/2019	118.6000	Closing Sale	5,477	5,477			100,000	
FVU9 Comdty	18	1,800,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	117.9000	07/19/2019	116.8000	Closing Sale	(19,722)	(19,722)			100,000	
FVU9 Comdty	224	22,400,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	119.4000	08/26/2019	116.8000	Closing Sale	(589,004)	(589,004)			100,000	
FVU9 Comdty	171	17,100,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		06/10/2019	119.0000	08/09/2019	117.7000	Closing Sale	(224,537)	(224,537)			100,000	
FVU9 Comdty	416	41,600,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	117.7000	06/10/2019	116.8000	Closing Sale	(368,037)	(368,037)			100,000	

E21.12

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
FVU9 Comdty	3	300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	117.7000	06/10/2019	116.8000	Closing Sale	(2,654)	(2,654)			100,000	
FVU9 Comdty	9	900,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	118.3000	06/26/2019	116.8000	Closing Sale	(13,306)	(13,306)			100,000	
FVU9 Comdty	83	8,300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	118.3000	06/26/2019	116.8000	Closing Sale	(122,712)	(122,712)			100,000	
FVU9 Comdty	37	3,700,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	118.3000	06/26/2019	116.8000	Closing Sale	(54,703)	(54,703)			100,000	
FVU9 Comdty	781	78,100,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	117.9000	07/19/2019	116.8000	Closing Sale	(855,697)	(855,697)			100,000	
FVU9 Comdty	4	400,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	117.9000	07/19/2019	116.8000	Closing Sale	(4,383)	(4,383)			100,000	
FVU9 Comdty	18	1,800,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	07/19/2019	119.0000	08/09/2019	117.9000	Closing Sale	(19,839)	(19,839)			100,000	
FVU9 Comdty	16	1,600,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	117.9000	07/19/2019	116.8000	Closing Sale	(17,530)	(17,530)			100,000	
FVU9 Comdty	1,171	117,100,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	07/19/2019	119.4000	08/26/2019	117.8000	Closing Sale	(1,884,077)	(1,884,077)			100,000	
FVU9 Comdty	315	31,500,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	117.6000	07/26/2019	116.8000	Closing Sale	(241,768)	(241,768)			100,000	
FVU9 Comdty	62	6,200,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	119.0000	08/09/2019	116.8000	Closing Sale	(136,227)	(136,227)			100,000	
FVU9 Comdty	50	5,000,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	119.0000	08/09/2019	116.8000	Closing Sale	(109,860)	(109,860)			100,000	
FVU9 Comdty	5	500,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	119.0000	08/09/2019	116.8000	Closing Sale	(10,986)	(10,986)			100,000	
FVU9 Comdty	53	5,300,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	08/12/2019	119.4000	08/26/2019	119.2000	Closing Sale	(11,762)	(11,762)			100,000	
FVU9 Comdty	660	66,000,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	08/26/2019	119.4000	08/26/2019	119.4000	Closing Sale	(403)	(403)			100,000	
FVU9 Comdty	504	50,400,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/10/2019	119.4000	08/26/2019	117.7000	Closing Sale	(879,659)	(879,659)			100,000	
FVU9 Comdty	29	2,900,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	09/13/2019	118.2000	09/19/2019	118.6000	Closing Sale	12,218	12,218			100,000	
FVU9 Comdty	270	27,000,000	FVU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	119.4000	08/26/2019	116.8000	Closing Sale	(709,960)	(709,960)			100,000	
FVZ9 Comdty	32	3,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/03/2019	118.7000	11/22/2019	120.0000	Closing Sale	39,721	39,721			100,000	
FVZ9 Comdty	42	4,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.6000	09/19/2019	119.9000	Closing Sale	53,337	53,337			100,000	
FVZ9 Comdty	10	1,000,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	118.7000	11/22/2019	118.7000	Closing Sale	(87)	(87)			100,000	
FVZ9 Comdty	10	1,000,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	11/22/2019	119.9000	Closing Sale	11,683	11,683			100,000	
FVZ9 Comdty	242	24,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/30/2019	119.9000	11/22/2019	118.7000	Closing Sale	(281,907)	(281,907)			100,000	
FVZ9 Comdty	837	83,700,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	119.9000	09/27/2019	119.1000	Closing Sale	(652,416)	(652,416)			100,000	
FVZ9 Comdty	249	24,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	119.9000	10/09/2019	119.8000	Closing Sale	(21,588)	(21,588)			100,000	
FVZ9 Comdty	102	10,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/15/2019	118.9000	11/22/2019	118.7000	Closing Sale	(12,039)	(12,039)			100,000	
FVZ9 Comdty	703	70,300,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/24/2019	118.9000	11/22/2019	118.7000	Closing Sale	(126,914)	(126,914)			100,000	
FVZ9 Comdty	1,212	121,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	119.9000	11/22/2019	118.7000	Closing Sale	(1,418,124)	(1,418,124)			100,000	
FVZ9 Comdty	925	92,500,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	119.9000	11/22/2019	118.7000	Closing Sale	(1,082,314)	(1,082,314)			100,000	

E21.13

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
FVZ9 Comdty	.99	9,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	119.9000	11/22/2019	118.7000	Closing Sale	(115,837)	(115,837)			100,000	
FVZ9 Comdty	.36	3,600,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	118.8000	11/22/2019	118.7000	Closing Sale	(1,718)	(1,718)			100,000	
FVZ9 Comdty	.84	8,400,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	118.7000	10/09/2019	119.8000	Closing Sale	89,833	89,833			100,000	
FVZ9 Comdty	.399	39,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	11/07/2019	118.2000	11/22/2019	118.7000	Closing Sale	227,218	227,218			100,000	
FVZ9 Comdty	.64	6,400,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	118.7000	11/22/2019	118.7000	Closing Sale	(54)	(54)			100,000	
FVZ9 Comdty	.64	6,400,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	11/07/2019	118.2000	11/22/2019	118.7000	Closing Sale	36,446	36,446			100,000	
FVZ9 Comdty	.49	4,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	120.0000	09/03/2019	119.9000	Closing Sale	(3,618)	(3,618)			100,000	
FVZ9 Comdty	.13	1,300,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/19/2019	118.7000	11/22/2019	118.6000	Closing Sale	(1,332)	(1,332)			100,000	
FVZ9 Comdty	.339	33,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	11/22/2019	119.9000	Closing Sale	396,064	396,064			100,000	
FVZ9 Comdty	.224	22,400,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	11/22/2019	119.9000	Closing Sale	261,706	261,706			100,000	
FVZ9 Comdty	.660	66,000,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	119.9000	08/26/2019	119.9000	Closing Sale	(604)	(604)			100,000	
FVZ9 Comdty	.45	4,500,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/27/2019	118.7000	11/22/2019	119.9000	Closing Sale	50,233	50,233			100,000	
FVZ9 Comdty	.49	4,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/03/2019	118.7000	11/22/2019	120.0000	Closing Sale	60,823	60,823			100,000	
FVZ9 Comdty	.32	3,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	120.0000	09/03/2019	119.9000	Closing Sale	(2,363)	(2,363)			100,000	
FVZ9 Comdty	.159	15,900,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	120.4000	09/04/2019	119.9000	Closing Sale	(75,091)	(75,091)			100,000	
FVZ9 Comdty	.266	26,600,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/13/2019	118.7000	11/22/2019	118.1000	Closing Sale	(160,253)	(160,253)			100,000	
FVZ9 Comdty	.13	1,300,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.6000	09/19/2019	119.9000	Closing Sale	16,509	16,509			100,000	
FVZ9 Comdty	.42	4,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/19/2019	118.7000	11/22/2019	118.6000	Closing Sale	(4,303)	(4,303)			100,000	
FVZ9 Comdty	.10	1,000,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	09/20/2019	119.9000	Closing Sale	11,762	11,762			100,000	
FVZ9 Comdty	.36	3,600,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	09/20/2019	119.9000	Closing Sale	44,592	44,592			100,000	
FVZ9 Comdty	.102	10,200,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/15/2019	118.7000	11/22/2019	118.9000	Closing Sale	11,862	11,862			100,000	
FVZ9 Comdty	.178	17,800,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/15/2019	118.7000	11/22/2019	118.9000	Closing Sale	20,700	20,700			100,000	
FVZ9 Comdty	.703	70,300,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/24/2019	118.7000	11/22/2019	118.9000	Closing Sale	125,692	125,692			100,000	
FVZ9 Comdty	.800	80,000,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.6000	10/30/2019	119.9000	Closing Sale	1,053,913	1,053,913			100,000	
FVZ9 Comdty	.678	67,800,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	11/22/2019	119.9000	Closing Sale	792,128	792,128			100,000	
FVZ9 Comdty	.270	27,000,000	FVZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	118.7000	11/22/2019	119.9000	Closing Sale	315,449	315,449			100,000	
USZ9 Comdty	.22	2,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/03/2019	165.3000	11/22/2019	159.7000	Closing Sale	(121,736)	(121,736)			100,000	
USZ9 Comdty	.19	1,900,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	164.7000	09/19/2019	160.5000	Closing Sale	(80,789)	(80,789)			100,000	
USZ9 Comdty	.22	2,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	164.7000	09/20/2019	160.5000	Closing Sale	(93,546)	(93,546)			100,000	

E21.14

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
USZ9 Comdty	126	12,600,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	11/22/2019	159.7000	Closing Sale	(634,192)	(634,192)			100,000	
USZ9 Comdty	58	5,800,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/27/2019	162.2000	11/22/2019	159.7000	Closing Sale	(141,504)	(141,504)			100,000	
USZ9 Comdty	64	6,400,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	10/09/2019	163.7000	Closing Sale	(70,132)	(70,132)			100,000	
USZ9 Comdty	58	5,800,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	10/15/2019	160.0000	Closing Sale	(277,432)	(277,432)			100,000	
USZ9 Comdty	117	11,700,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	10/24/2019	160.0000	Closing Sale	(559,648)	(559,648)			100,000	
USZ9 Comdty	311	31,100,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	11/22/2019	159.7000	Closing Sale	(1,565,346)	(1,565,346)			100,000	
USZ9 Comdty	84	8,400,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	11/22/2019	159.7000	Closing Sale	(422,795)	(422,795)			100,000	
USZ9 Comdty	95	9,500,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	09/03/2019	165.3000	Closing Sale	47,304	47,304			100,000	
USZ9 Comdty	16	1,600,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/03/2019	160.5000	09/19/2019	165.3000	Closing Sale	75,964	75,964			100,000	
USZ9 Comdty	16	1,600,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/19/2019	160.5000	11/22/2019	159.7000	Closing Sale	(12,535)	(12,535)			100,000	
USZ9 Comdty	82	8,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	11/22/2019	159.7000	Closing Sale	(412,728)	(412,728)			100,000	
USZ9 Comdty	1,494	149,400,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	08/26/2019	164.7000	Closing Sale	(3,323)	(3,323)			100,000	
USZ9 Comdty	106	10,600,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/27/2019	165.1000	11/22/2019	159.7000	Closing Sale	(566,673)	(566,673)			100,000	
USZ9 Comdty	111	11,100,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/03/2019	165.3000	11/22/2019	159.7000	Closing Sale	(614,215)	(614,215)			100,000	
USZ9 Comdty	22	2,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	09/03/2019	165.3000	Closing Sale	10,955	10,955			100,000	
USZ9 Comdty	75	7,500,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/04/2019	165.8000	11/22/2019	159.7000	Closing Sale	(459,541)	(459,541)			100,000	
USZ9 Comdty	126	12,600,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/13/2019	157.7000	11/22/2019	159.7000	Closing Sale	253,720	253,720			100,000	
USZ9 Comdty	19	1,900,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/19/2019	160.5000	11/22/2019	159.7000	Closing Sale	(14,886)	(14,886)			100,000	
USZ9 Comdty	32	3,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	09/19/2019	160.5000	Closing Sale	(136,065)	(136,065)			100,000	
USZ9 Comdty	22	2,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/20/2019	160.5000	11/22/2019	159.7000	Closing Sale	(17,236)	(17,236)			100,000	
USZ9 Comdty	242	24,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	09/20/2019	160.5000	Closing Sale	(1,021,427)	(1,021,427)			100,000	
USZ9 Comdty	58	5,800,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/15/2019	160.0000	11/22/2019	159.7000	Closing Sale	(14,629)	(14,629)			100,000	
USZ9 Comdty	14	1,400,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/15/2019	160.0000	11/22/2019	159.7000	Closing Sale	(3,531)	(3,531)			100,000	
USZ9 Comdty	117	11,700,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/24/2019	160.0000	11/22/2019	159.7000	Closing Sale	(29,510)	(29,510)			100,000	
USZ9 Comdty	932	93,200,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	11/22/2019	159.7000	Closing Sale	(4,690,965)	(4,690,965)			100,000	
USZ9 Comdty	516	51,600,000	USZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	164.7000	11/22/2019	159.7000	Closing Sale	(2,597,167)	(2,597,167)			100,000	
UXYZ9 Comdty	41	4,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	144.3000	09/03/2019	144.4000	Closing Sale	7,511	7,511			100,000	
UXYZ9 Comdty	12	1,200,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/19/2019	141.2000	11/22/2019	141.0000	Closing Sale	(3,019)	(3,019)			100,000	
UXYZ9 Comdty	14	1,400,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	144.3000	09/20/2019	141.2000	Closing Sale	(42,279)	(42,279)			100,000	

E21.15



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
UXYZ9 Comdty	417	41,700,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	11/22/2019	141.0000	Closing Sale	(1,363,550)	(1,363,550)			100,000	
UXYZ9 Comdty	142	14,200,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/30/2019	144.3000	11/22/2019	141.0000	Closing Sale	(469,224)	(469,224)			100,000	
UXYZ9 Comdty	204	20,400,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	09/27/2019	142.3000	Closing Sale	(399,315)	(399,315)			100,000	
UXYZ9 Comdty	64	6,400,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	10/09/2019	143.5000	Closing Sale	(46,088)	(46,088)			100,000	
UXYZ9 Comdty	100	10,000,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	10/15/2019	141.2000	Closing Sale	(303,555)	(303,555)			100,000	
UXYZ9 Comdty	319	31,900,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	10/24/2019	141.3000	11/22/2019	141.0000	Closing Sale	(100,191)	(100,191)			100,000	
UXYZ9 Comdty	361	36,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	11/22/2019	141.0000	Closing Sale	(1,180,435)	(1,180,435)			100,000	
UXYZ9 Comdty	7	700,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	11/22/2019	141.0000	Closing Sale	(22,889)	(22,889)			100,000	
UXYZ9 Comdty	118	11,800,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	11/22/2019	141.0000	Closing Sale	(385,849)	(385,849)			100,000	
UXYZ9 Comdty	16	1,600,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	141.5000	11/22/2019	141.0000	Closing Sale	(8,775)	(8,775)			100,000	
UXYZ9 Comdty	31	3,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	141.4000	10/09/2019	143.5000	Closing Sale	64,763	64,763			100,000	
UXYZ9 Comdty	156	15,600,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	11/07/2019	139.3000	11/22/2019	141.0000	Closing Sale	265,441	265,441			100,000	
UXYZ9 Comdty	24	2,400,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	141.4000	11/22/2019	141.0000	Closing Sale	(10,163)	(10,163)			100,000	
UXYZ9 Comdty	24	2,400,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	11/07/2019	139.3000	11/22/2019	141.0000	Closing Sale	40,837	40,837			100,000	
UXYZ9 Comdty	21	2,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.4000	09/03/2019	144.3000	Closing Sale	(3,914)	(3,914)			100,000	
UXYZ9 Comdty	17	1,700,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	141.2000	09/19/2019	144.3000	Closing Sale	51,284	51,284			100,000	
UXYZ9 Comdty	151	15,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	141.0000	11/22/2019	144.3000	Closing Sale	493,271	493,271			100,000	
UXYZ9 Comdty	343	34,300,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	11/22/2019	141.0000	Closing Sale	(1,121,577)	(1,121,577)			100,000	
UXYZ9 Comdty	1,361	136,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	08/26/2019	144.3000	Closing Sale	(2,115)	(2,115)			100,000	
UXYZ9 Comdty	420	42,000,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	08/27/2019	144.3000	Closing Sale	37,588	37,588			100,000	
UXYZ9 Comdty	21	2,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	09/03/2019	144.4000	Closing Sale	3,848	3,848			100,000	
UXYZ9 Comdty	41	4,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/03/2019	144.4000	09/20/2019	141.2000	Closing Sale	(133,316)	(133,316)			100,000	
UXYZ9 Comdty	25	2,500,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/04/2019	145.0000	09/20/2019	141.2000	Closing Sale	(95,743)	(95,743)			100,000	
UXYZ9 Comdty	7	700,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/13/2019	139.6000	09/19/2019	141.2000	Closing Sale	11,145	11,145			100,000	
UXYZ9 Comdty	5	500,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.3000	09/19/2019	141.2000	Closing Sale	(15,099)	(15,099)			100,000	
UXYZ9 Comdty	17	1,700,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/13/2019	139.6000	09/19/2019	141.2000	Closing Sale	27,066	27,066			100,000	
UXYZ9 Comdty	14	1,400,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	141.2000	09/20/2019	141.2000	Closing Sale	(679)	(679)			100,000	
UXYZ9 Comdty	22	2,200,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/13/2019	139.6000	09/20/2019	141.2000	Closing Sale	33,996	33,996			100,000	
UXYZ9 Comdty	60	6,000,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	141.2000	10/15/2019	141.2000	Closing Sale	(1,971)	(1,971)			100,000	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
UXYZ9 Comdty	.11	1,100,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/15/2019	141.2000	10/24/2019	141.3000	Closing Sale	.842	.842				100,000
UXYZ9 Comdty	.308	30,800,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/24/2019	141.0000	11/22/2019	141.3000	Closing Sale	95,748	95,748				100,000
UXYZ9 Comdty	.119	11,900,000	UXYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	141.0000	11/22/2019	144.3000	Closing Sale	388,737	388,737				100,000
WNZ9 Comdty	.62	6,200,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	197.4000	09/03/2019	195.9000	Closing Sale	(97,842)	(97,842)				100,000
WNZ9 Comdty	.39	3,900,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/19/2019	187.5000	11/22/2019	189.0000	Closing Sale	59,657	59,657				100,000
WNZ9 Comdty	.2	200,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/20/2019	187.5000	11/22/2019	189.0000	Closing Sale	3,059	3,059				100,000
WNZ9 Comdty	.60	6,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/22/2019	187.5000	11/22/2019	187.1000	Closing Sale	(21,845)	(21,845)				100,000
WNZ9 Comdty	.381	38,100,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	187.5000	11/22/2019	195.9000	Closing Sale	3,184,935	3,184,935				100,000
WNZ9 Comdty	.10	1,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/30/2019	197.1000	10/24/2019	186.9000	Closing Sale	(101,578)	(101,578)				100,000
WNZ9 Comdty	.80	8,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/27/2019	191.6000	10/24/2019	186.9000	Closing Sale	(376,627)	(376,627)				100,000
WNZ9 Comdty	.7	700,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/09/2019	193.7000	10/24/2019	186.9000	Closing Sale	(47,042)	(47,042)				100,000
WNZ9 Comdty	.79	7,900,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	10/15/2019	187.9000	Closing Sale	(631,602)	(631,602)				100,000
WNZ9 Comdty	.26	2,600,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	10/24/2019	186.9000	Closing Sale	(232,052)	(232,052)				100,000
WNZ9 Comdty	.18	1,800,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		10/09/2019	193.7000	11/22/2019	187.5000	Closing Sale	(110,841)	(110,841)				100,000
WNZ9 Comdty	.17	1,700,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	11/22/2019	187.5000	Closing Sale	(142,164)	(142,164)				100,000
WNZ9 Comdty	.17	1,700,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/20/2019	189.7000	10/09/2019	193.5000	Closing Sale	64,468	64,468				100,000
WNZ9 Comdty	.70	7,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/20/2019	189.3000	10/09/2019	193.5000	Closing Sale	294,394	294,394				100,000
WNZ9 Comdty	.31	3,100,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		11/07/2019	182.1000	11/22/2019	187.5000	Closing Sale	166,576	166,576				100,000
WNZ9 Comdty	.88	8,800,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/03/2019	197.4000	11/22/2019	187.5000	Closing Sale	(874,640)	(874,640)				100,000
WNZ9 Comdty	.68	6,800,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	09/19/2019	189.0000	Closing Sale	(464,531)	(464,531)				100,000
WNZ9 Comdty	.20	2,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	10/22/2019	187.1000	Closing Sale	(174,502)	(174,502)				100,000
WNZ9 Comdty	1,580	158,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	11/22/2019	187.5000	Closing Sale	(13,212,894)	(13,212,894)				100,000
WNZ9 Comdty	1,371	137,100,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	08/26/2019	195.9000	Closing Sale	(2,137)	(2,137)				100,000
WNZ9 Comdty	.116	11,600,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/27/2019	196.9000	09/13/2019	183.4000	Closing Sale	(1,569,824)	(1,569,824)				100,000
WNZ9 Comdty	.88	8,800,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	09/03/2019	197.4000	Closing Sale	138,595	138,595				100,000
WNZ9 Comdty	.62	6,200,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	09/03/2019	197.4000	Closing Sale	97,646	97,646				100,000
WNZ9 Comdty	.24	2,400,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/04/2019	198.0000	09/13/2019	183.4000	Closing Sale	(351,944)	(351,944)				100,000
WNZ9 Comdty	.4	400,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		08/26/2019	195.9000	09/13/2019	183.4000	Closing Sale	(49,976)	(49,976)				100,000
WNZ9 Comdty	.39	3,900,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019		09/19/2019	189.0000	11/22/2019	187.5000	Closing Sale	(59,781)	(59,781)				100,000

E21.17

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
WNZ9 Comdty	.68	6,800,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/19/2019	189.0000	11/22/2019	187.5000	Closing Sale	(104,233)	(104,233)				100,000
WNZ9 Comdty	.2	200,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	189.0000	11/22/2019	187.5000	Closing Sale	(3,066)	(3,066)				100,000
WNZ9 Comdty	.34	3,400,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	188.8000	11/22/2019	187.5000	Closing Sale	(45,742)	(45,742)				100,000
WNZ9 Comdty	.79	7,900,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	10/15/2019	187.9000	11/22/2019	187.5000	Closing Sale	(29,168)	(29,168)				100,000
WNZ9 Comdty	.89	8,900,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/27/2019	196.9000	10/15/2019	187.9000	Closing Sale	(804,011)	(804,011)				100,000
WNZ9 Comdty	.123	12,300,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	10/24/2019	186.9000	11/22/2019	187.5000	Closing Sale	68,992	68,992				100,000
WNZ9 Comdty	.20	2,000,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/27/2019	196.9000	11/22/2019	187.5000	Closing Sale	(188,029)	(188,029)				100,000
WNZ9 Comdty	.24	2,400,000	WNZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	195.9000	11/22/2019	187.5000	Closing Sale	(200,702)	(200,702)				100,000
153999999. Subtotal - Long Futures - Hedging Other														125,909,814	125,909,814			XXX	XXX
157999999. Subtotal - Long Futures														125,909,814	125,909,814			XXX	XXX
ESM9 Index	.14	2,025,275	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,893.3000	04/05/2019	2,797.2000	Closing Purchase	(67,280)	(67,280)				50
ESM9 Index	.118	17,238,030	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.7000	06/19/2019	2,797.2000	Closing Purchase	(734,931)	(734,931)				50
ESJ9 Index	.118	17,737,170	ESJ9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,926.1000	Closing Purchase	(473,662)	(473,662)				50
ESZ9 Index	.118	18,849,320	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194.8000	12/19/2019	3,008.5000	Closing Purchase	(1,099,611)	(1,099,611)				50
FVH0 Comdty	.52	5,200,000	FVH0 Comdty	Various	N/A	Interest Rate	03/31/2020	CBT	11/22/2019	118.4000	12/27/2019	119.1000	Closing Purchase	31,815	31,815				100,000
TUHO Comdty	.40	8,000,000	TUHO Comdty	Various	N/A	Interest Rate	03/31/2020	CBT	11/22/2019	107.6000	12/27/2019	107.8000	Closing Purchase	14,611	14,611				200,000
TUH9 Comdty	.32	6,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/12/2018	105.6000	02/28/2019	106.0000	Closing Purchase	22,083	22,083				200,000
TUH9 Comdty	.14	2,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	03/29/2019	105.6000	Closing Purchase	4,148	4,148				200,000
TUH9 Comdty	.14	2,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	106.0000	02/28/2019	106.0000	Closing Purchase	(2,261)	(2,261)				200,000
TUH9 Comdty	.51	10,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	02/28/2019	106.0000	Closing Purchase	49,539	49,539				200,000
TUJ9 Comdty	.13	2,600,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	06/10/2019	107.5000	Closing Purchase	11,361	11,361				200,000
TUJ9 Comdty	.19	3,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/26/2019	107.8000	08/26/2019	107.7000	Closing Purchase	(3,968)	(3,968)				200,000
TUJ9 Comdty	.13	2,600,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	07/19/2019	107.8000	08/26/2019	107.5000	Closing Purchase	(8,199)	(8,199)				200,000
TUJ9 Comdty	.92	18,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	08/09/2019	107.8000	08/26/2019	107.7000	Closing Purchase	(12,024)	(12,024)				200,000
TUJ9 Comdty	.39	7,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/10/2019	107.8000	08/26/2019	107.5000	Closing Purchase	(24,597)	(24,597)				200,000
TUZ9 Comdty	.60	12,000,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	09/03/2019	108.1000	Closing Purchase	(207)	(207)				200,000
TUZ9 Comdty	.17	3,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	107.6000	09/20/2019	108.1000	Closing Purchase	15,480	15,480				200,000
TUZ9 Comdty	.86	17,200,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	107.6000	11/22/2019	108.1000	Closing Purchase	72,269	72,269				200,000
TYM9 Comdty	.33	3,300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	04/15/2019	123.1000	05/30/2019	125.6000	Closing Purchase	83,502	83,502				100,000
TYM9 Comdty	.97	9,700,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	122.0000	05/30/2019	125.6000	Closing Purchase	353,624	353,624				100,000
TYU9 Comdty	.17	1,700,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	06/10/2019	127.2000	08/26/2019	131.0000	Closing Purchase	64,196	64,196				100,000
TYU9 Comdty	.32	3,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	06/26/2019	128.1000	Closing Purchase	70,480	70,480				100,000

E21.18

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TYU9 Comdty	14	1,400,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	07/19/2019	127.6000	Closing Purchase	24,054	24,054			100,000	
TYU9 Comdty	32	3,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	08/09/2019	129.9000	Closing Purchase	127,980	127,980			100,000	
TYU9 Comdty	52	5,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	08/26/2019	131.0000	Closing Purchase	263,796	263,796			100,000	
TYU9 Comdty	6	600,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	09/13/2019	128.9000	09/19/2019	129.4000	Closing Purchase	3,091	3,091			100,000	
TYZ9 Comdty	52	5,200,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/03/2019	131.7000	11/22/2019	129.5000	Closing Purchase	(116,241)	(116,241)			100,000	
TYZ9 Comdty	6	600,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	09/19/2019	129.6000	Closing Purchase	(12,395)	(12,395)			100,000	
TYZ9 Comdty	20	2,000,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	09/20/2019	129.6000	Closing Purchase	(41,316)	(41,316)			100,000	
TYZ9 Comdty	43	4,300,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	11/22/2019	129.5000	Closing Purchase	(93,531)	(93,531)			100,000	
USHO Comdty	38	3,800,000	USHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	158.9000	12/27/2019	156.5000	Closing Purchase	(93,843)	(93,843)			100,000	
UXYHO Comdty	27	2,700,000	UXYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	142.4000	12/27/2019	140.8000	Closing Purchase	(43,673)	(43,673)			100,000	
TUH9 Comdty	7	1,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	106.0000	02/28/2019	106.0000	Closing Purchase	(1,130)	(1,130)			200,000	
TUH9 Comdty	37	7,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	02/28/2019	106.0000	Closing Purchase	35,940	35,940			200,000	
TUU9 Comdty	122	24,400,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/10/2019	107.5000	08/09/2019	107.7000	Closing Purchase	60,852	60,852			200,000	
TUU9 Comdty	74	14,800,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	06/26/2019	107.7000	Closing Purchase	95,888	95,888			200,000	
TUU9 Comdty	110	22,000,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	07/26/2019	107.3000	Closing Purchase	54,880	54,880			200,000	
TUU9 Comdty	17	3,400,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	08/09/2019	107.7000	Closing Purchase	23,356	23,356			200,000	
TUU9 Comdty	47	9,400,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	08/12/2019	107.8000	08/26/2019	107.8000	Closing Purchase	1,989	1,989			200,000	
TUU9 Comdty	46	9,200,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/10/2019	107.5000	08/26/2019	107.8000	Closing Purchase	28,900	28,900			200,000	
TUZ9 Comdty	55	11,000,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	09/27/2019	107.7000	Closing Purchase	(35,162)	(35,162)			200,000	
TUZ9 Comdty	38	7,600,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	10/09/2019	108.0000	Closing Purchase	(4,383)	(4,383)			200,000	
TUZ9 Comdty	255	51,000,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/09/2019	107.7000	10/15/2019	108.0000	Closing Purchase	165,216	165,216			200,000	
TUZ9 Comdty	18	3,600,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/24/2019	107.7000	11/22/2019	107.6000	Closing Purchase	(3,535)	(3,535)			200,000	
TUZ9 Comdty	236	47,200,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	10/15/2019	107.7000	11/22/2019	107.6000	Closing Purchase	(18,698)	(18,698)			200,000	
TYM9 Comdty	177	17,700,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	122.0000	03/14/2019	122.9000	Closing Purchase	155,757	155,757			100,000	
TYM9 Comdty	419	41,900,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	04/22/2019	123.0000	05/30/2019	125.6000	Closing Purchase	1,119,147	1,119,147			100,000	
TYM9 Comdty	57	5,700,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	05/06/2019	123.6000	05/30/2019	125.6000	Closing Purchase	114,840	114,840			100,000	
TYM9 Comdty	53	5,300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	05/07/2019	123.6000	05/30/2019	125.6000	Closing Purchase	105,953	105,953			100,000	
TYM9 Comdty	970	97,000,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	122.0000	05/30/2019	125.6000	Closing Purchase	3,536,240	3,536,240			100,000	
TYU9 Comdty	242	24,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	06/10/2019	127.2000	Closing Purchase	313,691	313,691			100,000	

E21.19

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TYU9 Comdty	.84	8,400,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	06/26/2019	128.1000	08/26/2019	131.0000	Closing Purchase	241,079	241,079			100,000	
TYU9 Comdty	.59	5,900,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	07/26/2019	127.3000	Closing Purchase	80,166	80,166			100,000	
TYU9 Comdty	.102	10,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	08/09/2019	129.9000	Closing Purchase	407,935	407,935			100,000	
TYU9 Comdty	.31	3,100,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	08/12/2019	130.4000	08/26/2019	131.0000	Closing Purchase	19,220	19,220			100,000	
TYU9 Comdty	1,096	109,600,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	08/26/2019	131.0000	Closing Purchase	5,559,999	5,559,999			100,000	
TYZ9 Comdty	.211	21,100,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/30/2019	131.6000	11/22/2019	129.5000	Closing Purchase	(451,887)	(451,887)			100,000	
TYZ9 Comdty	.400	40,000,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	09/27/2019	130.3000	Closing Purchase	(545,069)	(545,069)			100,000	
TYZ9 Comdty	.211	21,100,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	10/09/2019	131.3000	Closing Purchase	(70,680)	(70,680)			100,000	
TYZ9 Comdty	.48	4,800,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	10/15/2019	129.7000	Closing Purchase	(92,408)	(92,408)			100,000	
TYZ9 Comdty	.555	55,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	10/24/2019	129.8000	11/22/2019	129.5000	Closing Purchase	(200,020)	(200,020)			100,000	
TYZ9 Comdty	.552	55,200,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	11/22/2019	129.5000	Closing Purchase	(1,200,681)	(1,200,681)			100,000	
UXYHO Comdty	.46	4,600,000	UXYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	142.4000	12/27/2019	140.8000	Closing Purchase	(74,405)	(74,405)			100,000	
TUH9 Comdty	.141	28,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/12/2018	105.6000	02/28/2019	106.0000	Closing Purchase	97,303	97,303			200,000	
TUH9 Comdty	.93	18,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	03/29/2019	106.1000	Closing Purchase	110,381	110,381			200,000	
TUH9 Comdty	.165	33,000,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	01/31/2019	106.0000	Closing Purchase	186,814	186,814			200,000	
TUH9 Comdty	.982	196,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	02/28/2019	106.0000	Closing Purchase	953,861	953,861			200,000	
TUU9 Comdty	.74	14,800,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/10/2019	107.5000	08/26/2019	107.8000	Closing Purchase	46,491	46,491			200,000	
TUU9 Comdty	.699	139,800,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	07/19/2019	107.5000	Closing Purchase	610,862	610,862			200,000	
TUU9 Comdty	.61	12,200,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	08/09/2019	107.7000	Closing Purchase	83,808	83,808			200,000	
TUU9 Comdty	.646	129,200,000	TUU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	08/26/2019	107.8000	Closing Purchase	971,185	971,185			200,000	
TUZ9 Comdty	.720	144,000,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	11/22/2019	107.6000	Closing Purchase	(606,576)	(606,576)			200,000	
TYM9 Comdty	.8	800,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	122.9000	03/14/2019	122.0000	Closing Purchase	(7,054)	(7,054)			100,000	
TYM9 Comdty	.53	5,300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	05/07/2019	125.6000	05/30/2019	123.6000	Closing Purchase	(106,047)	(106,047)			100,000	
TYM9 Comdty	.64	6,400,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	125.6000	05/30/2019	122.0000	Closing Purchase	(233,432)	(233,432)			100,000	
TYU9 Comdty	.49	4,900,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127.2000	06/10/2019	125.9000	Closing Purchase	(63,566)	(63,566)			100,000	
TYU9 Comdty	.16	1,600,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127.6000	07/19/2019	125.9000	Closing Purchase	(27,506)	(27,506)			100,000	
TYU9 Comdty	.5	500,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	08/09/2019	131.0000	08/26/2019	129.9000	Closing Purchase	(5,371)	(5,371)			100,000	
TYU9 Comdty	.52	5,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	131.0000	08/26/2019	125.9000	Closing Purchase	(263,848)	(263,848)			100,000	
TYZ9 Comdty	.57	5,700,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.5000	11/22/2019	131.7000	Closing Purchase	123,864	123,864			100,000	

E21.20

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TUH9 Comdty	560	112,000,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.6000	03/29/2019	105.5000	Closing Purchase	(166,589)	(166,589)			200,000	
TUH9 Comdty	83	16,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	106.0000	02/28/2019	106.0000	Closing Purchase	13,301	13,301			200,000	
TUH9 Comdty	1,926	385,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	106.0000	02/28/2019	105.5000	Closing Purchase	(1,873,149)	(1,873,149)			200,000	
TUJ9 Comdty	1,000	200,000,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.5000	06/14/2019	107.0000	Closing Purchase	(876,343)	(876,343)			200,000	
TUJ9 Comdty	316	63,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	08/09/2019	107.8000	08/26/2019	107.7000	Closing Purchase	(41,298)	(41,298)			200,000	
TUJ9 Comdty	1,477	295,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.8000	08/26/2019	107.0000	Closing Purchase	(2,224,092)	(2,224,092)			200,000	
TUZ9 Comdty	301	60,200,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	107.6000	11/22/2019	107.6000	Closing Purchase	(21,473)	(21,473)			200,000	
TUZ9 Comdty	1,793	358,600,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	107.6000	11/22/2019	108.1000	Closing Purchase	1,506,718	1,506,718			200,000	
TUH9 Comdty	67	13,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.5000	02/28/2019	106.0000	Closing Purchase	65,080	65,080			200,000	
TUJ9 Comdty	67	13,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	08/26/2019	107.8000	Closing Purchase	100,727	100,727			200,000	
TUZ9 Comdty	67	13,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	11/22/2019	107.6000	Closing Purchase	(56,445)	(56,445)			200,000	
TYM9 Comdty	35	3,500,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	122.0000	05/30/2019	125.6000	Closing Purchase	127,596	127,596			100,000	
TYU9 Comdty	35	3,500,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	125.9000	08/26/2019	131.0000	Closing Purchase	177,555	177,555			100,000	
TYZ9 Comdty	35	3,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	11/22/2019	129.5000	Closing Purchase	(76,130)	(76,130)			100,000	
TUZ9 Comdty	19	3,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	107.6000	10/09/2019	108.0000	Closing Purchase	13,784	13,784			200,000	
TUZ9 Comdty	74	14,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/20/2019	107.6000	10/09/2019	108.0000	Closing Purchase	55,999	55,999			200,000	
TUZ9 Comdty	43	8,600,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	11/07/2019	107.5000	11/22/2019	107.6000	Closing Purchase	11,710	11,710			200,000	
TYM9 Comdty	68	6,800,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	03/19/2019	123.4000	03/21/2019	122.8000	Closing Purchase	(39,810)	(39,810)			100,000	
TYZ9 Comdty	35	3,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	129.8000	11/22/2019	129.5000	Closing Purchase	(9,880)	(9,880)			100,000	
TYZ9 Comdty	143	14,300,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/20/2019	129.7000	11/22/2019	129.5000	Closing Purchase	(26,959)	(26,959)			100,000	
TUH9 Comdty	67	13,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	106.0000	02/28/2019	105.5000	Closing Purchase	(65,161)	(65,161)			200,000	
TUH9 Comdty	53	10,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.6000	03/29/2019	105.5000	Closing Purchase	(14,938)	(14,938)			200,000	
TUH9 Comdty	23	4,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/28/2018	106.0000	02/28/2019	106.1000	Closing Purchase	4,944	4,944			200,000	
TUH9 Comdty	14	2,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	01/31/2019	106.0000	02/28/2019	106.0000	Closing Purchase	2,244	2,244			200,000	
TUH9 Comdty	21	4,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	02/06/2019	106.0000	02/28/2019	106.0000	Closing Purchase	3,037	3,037			200,000	
TUH9 Comdty	35	7,000,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	106.0000	02/28/2019	105.5000	Closing Purchase	(34,040)	(34,040)			200,000	
TUJ9 Comdty	25	5,000,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	06/26/2019	107.7000	Closing Purchase	32,395	32,395			200,000	
TUJ9 Comdty	16	3,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	07/19/2019	107.8000	08/26/2019	107.5000	Closing Purchase	(10,091)	(10,091)			200,000	
TUJ9 Comdty	19	3,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/26/2019	107.7000	08/09/2019	107.7000	Closing Purchase	(1,508)	(1,508)			200,000	

E21.21

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TUJ9 Comdty	53	10,600,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	06/26/2019	107.8000	08/26/2019	107.7000	Closing Purchase	(11,067)	(11,067)			200,000	
TUJ9 Comdty	9	1,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	09/13/2019	107.3000	09/19/2019	107.6000	Closing Purchase	3,927	3,927			200,000	
TUZ9 Comdty	57	11,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	09/03/2019	108.1000	Closing Purchase	(197)	(197)			200,000	
TUZ9 Comdty	9	1,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	09/19/2019	107.6000	11/22/2019	107.6000	Closing Purchase	(1,345)	(1,345)			200,000	
TUZ9 Comdty	12	2,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	107.6000	11/22/2019	108.1000	Closing Purchase	10,084	10,084			200,000	
TYM9 Comdty	3	300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	122.9000	03/14/2019	122.0000	Closing Purchase	(2,645)	(2,645)			100,000	
TYM9 Comdty	33	3,300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	04/15/2019	125.6000	05/30/2019	123.1000	Closing Purchase	(83,560)	(83,560)			100,000	
TYM9 Comdty	191	19,100,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	125.6000	05/30/2019	122.0000	Closing Purchase	(696,648)	(696,648)			100,000	
TYU9 Comdty	2	200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	06/26/2019	131.0000	08/26/2019	128.1000	Closing Purchase	(5,742)	(5,742)			100,000	
TYU9 Comdty	11	1,100,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	07/19/2019	131.0000	08/26/2019	127.6000	Closing Purchase	(36,909)	(36,909)			100,000	
TYU9 Comdty	2	200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	129.9000	08/09/2019	125.9000	Closing Purchase	(8,001)	(8,001)			100,000	
TYU9 Comdty	222	22,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	131.0000	08/26/2019	125.9000	Closing Purchase	(1,126,430)	(1,126,430)			100,000	
TYU9 Comdty	7	700,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	09/13/2019	128.9000	09/19/2019	129.4000	Closing Purchase	3,606	3,606			100,000	
TYZ9 Comdty	55	5,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.7000	09/03/2019	131.7000	Closing Purchase	(3,371)	(3,371)			100,000	
TYZ9 Comdty	7	700,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/19/2019	129.5000	11/22/2019	129.6000	Closing Purchase	758	758			100,000	
TYZ9 Comdty	180	18,000,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.5000	11/22/2019	131.7000	Closing Purchase	391,150	391,150			100,000	
UXYH0 Comdty	5	500,000	UXYH0 Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	140.8000	12/27/2019	142.4000	Closing Purchase	7,928	7,928			100,000	
ESHO Index	25	4,036,250	ESHO Index	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,229.0000	12/23/2019	3,199.0000	Closing Purchase	(38,373)	(38,373)			50	
ESHO Index	45	7,296,188	ESHO Index	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,242.8000	12/27/2019	3,199.0000	Closing Purchase	(100,009)	(100,009)			50	
ESHO Index	40	6,433,500	ESHO Index	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,216.8000	12/31/2019	3,199.0000	Closing Purchase	(36,897)	(36,897)			50	
ESM9 Index	79	11,540,715	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/18/2019	2,921.7000	06/19/2019	2,834.3000	Closing Purchase	(345,683)	(345,683)			50	
ESM9 Index	260	37,150,750	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,857.8000	04/01/2019	2,797.2000	Closing Purchase	(787,991)	(787,991)			50	
ESM9 Index	60	8,655,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,885.0000	04/03/2019	2,797.2000	Closing Purchase	(263,594)	(263,594)			50	
ESM9 Index	25	3,652,125	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/09/2019	2,921.7000	06/19/2019	2,881.5000	Closing Purchase	(50,331)	(50,331)			50	
ESM9 Index	20	2,887,500	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,887.5000	04/10/2019	2,797.2000	Closing Purchase	(90,365)	(90,365)			50	
ESM9 Index	63	9,304,785	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	2,953.9000	06/21/2019	2,904.9000	Closing Purchase	(154,464)	(154,464)			50	
ESM9 Index	24	3,517,200	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,931.0000	04/26/2019	2,797.2000	Closing Purchase	(160,638)	(160,638)			50	
ESM9 Index	37	5,220,700	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,822.0000	05/13/2019	2,797.2000	Closing Purchase	(46,000)	(46,000)			50	
ESM9 Index	40	5,624,500	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,812.3000	06/05/2019	2,797.2000	Closing Purchase	(30,229)	(30,229)			50	
ESM9 Index	1,322	193,124,370	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.7000	06/19/2019	2,797.2000	Closing Purchase	(8,233,724)	(8,233,724)			50	
ESM9 Index	21	3,101,595	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/18/2019	2,953.9000	06/21/2019	2,834.3000	Closing Purchase	(125,700)	(125,700)			50	
ESU9 Index	28	4,208,820	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/28/2019	3,006.3000	09/19/2019	2,952.1000	Closing Purchase	(76,030)	(76,030)			50	
ESU9 Index	25	3,720,938	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,976.8000	07/08/2019	2,926.1000	Closing Purchase	(63,415)	(63,415)			50	
ESU9 Index	40	6,027,220	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/24/2019	3,013.6000	08/20/2019	3,003.5000	Closing Purchase	(20,348)	(20,348)			50	
ESU9 Index	43	6,126,963	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,849.8000	08/07/2019	2,926.1000	Closing Purchase	163,977	163,977			50	
ESU9 Index	32	4,810,080	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/17/2019	3,006.3000	09/19/2019	2,997.5000	Closing Purchase	(14,183)	(14,183)			50	
ESU9 Index	1,358	204,127,770	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,926.1000	Closing Purchase	(5,451,126)	(5,451,126)			50	
ESU9 Index	192	28,930,656	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/28/2019	3,013.6000	09/20/2019	2,952.1000	Closing Purchase	(591,527)	(591,527)			50	
ESZ9 Index	35	5,218,063	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,981.8000	09/30/2019	3,008.5000	Closing Purchase	46,682	46,682			50	
ESZ9 Index	420	67,851,420	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	3,231.0000	12/20/2019	2,978.5000	Closing Purchase	(5,304,190)	(5,304,190)			50	
ESZ9 Index	18	2,683,350	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,981.5000	09/30/2019	3,008.5000	Closing Purchase	24,233	24,233			50	

E21.22

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ9 Index	30	4,360,875	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,907,3000	10/02/2019	3,008,5000	Closing Purchase	151,763	151,763				50
ESZ9 Index	24	3,877,224	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/23/2019	3,231,0000	12/20/2019	2,996,0000	Closing Purchase	(282,097)	(282,097)				50
ESZ9 Index	40	6,462,040	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/23/2019	3,231,0000	12/20/2019	3,003,5000	Closing Purchase	(455,161)	(455,161)				50
ESZ9 Index	45	7,269,795	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/04/2019	3,231,0000	12/20/2019	3,078,8000	Closing Purchase	(342,744)	(342,744)				50
ESZ9 Index	12	1,916,880	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/12/2019	3,194,8000	12/19/2019	3,093,3000	Closing Purchase	(60,966)	(60,966)				50
ESZ9 Index	1,335	213,252,900	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194,8000	12/19/2019	3,008,5000	Closing Purchase	(12,440,518)	(12,440,518)				50
ESZ9 Index	3	484,653	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/12/2019	3,231,0000	12/20/2019	3,093,3000	Closing Purchase	(20,675)	(20,675)				50
MFSM9 Index	26	2,479,860	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,907,6000	04/12/2019	1,852,0000	Closing Purchase	(72,362)	(72,362)				50
MFSM9 Index	18	1,707,390	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,897,1000	06/19/2019	1,836,6000	Closing Purchase	(54,521)	(54,521)				50
MFSM9 Index	252	23,903,460	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,1000	06/19/2019	1,852,0000	Closing Purchase	(569,252)	(569,252)				50
MFSU9 Index	3	273,030	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,820,2000	08/07/2019	1,899,2000	Closing Purchase	11,838	11,838				50
MFSU9 Index	26	2,472,990	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,902,3000	09/17/2019	1,899,2000	Closing Purchase	(4,134)	(4,134)				50
MFSU9 Index	241	22,988,237	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907,7000	09/18/2019	1,899,2000	Closing Purchase	(103,841)	(103,841)				50
MFSZ9 Index	241	24,397,540	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024,7000	12/19/2019	1,907,8000	Closing Purchase	(1,409,864)	(1,409,864)				50
NQH9 Index	81	11,674,530	NQH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	7,206,5000	03/13/2019	6,449,1000	Closing Purchase	(1,227,146)	(1,227,146)				20
NQH9 Index	51	7,125,810	NQH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	6,986,1000	02/12/2019	6,487,8000	Closing Purchase	(508,369)	(508,369)				20
NQH9 Index	102	14,701,260	NQH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	7,206,5000	03/13/2019	6,487,8000	Closing Purchase	(1,466,377)	(1,466,377)				20
NQM9 Index	30	4,579,960	NQM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	7,633,3000	04/12/2019	7,234,3000	Closing Purchase	(239,525)	(239,525)				20
NQM9 Index	10	1,529,050	NQM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	7,645,3000	06/19/2019	7,382,8000	Closing Purchase	(52,538)	(52,538)				20
NQM9 Index	153	23,394,465	NQM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	7,645,3000	06/19/2019	7,234,3000	Closing Purchase	(1,258,244)	(1,258,244)				20
NQU9 Index	2	315,610	NQU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	7,890,3000	09/18/2019	7,477,5000	Closing Purchase	(16,518)	(16,518)				20
NQU9 Index	9	1,415,695	NQU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	7,865,0000	09/17/2019	7,672,9000	Closing Purchase	(34,616)	(34,616)				20
NQU9 Index	154	24,301,970	NQU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	7,890,3000	09/18/2019	7,672,9000	Closing Purchase	(670,172)	(670,172)				20
NQZ9 Index	156	26,801,580	NQZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	8,590,3000	12/19/2019	7,913,4000	Closing Purchase	(2,112,446)	(2,112,446)				20
RTYM9 Index	27	2,141,940	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,586,6000	04/12/2019	1,553,6000	Closing Purchase	(44,753)	(44,753)				50
RTYM9 Index	26	2,016,560	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,551,2000	06/19/2019	1,533,0000	Closing Purchase	(23,711)	(23,711)				50
RTYM9 Index	399	30,946,440	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551,2000	06/19/2019	1,553,6000	Closing Purchase	45,326	45,326				50
RTYU9 Index	35	2,767,625	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	1,581,5000	09/18/2019	1,485,3000	Closing Purchase	(168,411)	(168,411)				50
RTYU9 Index	48	3,781,480	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,575,6000	09/17/2019	1,554,8000	Closing Purchase	(50,147)	(50,147)				50
RTYU9 Index	377	29,811,275	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581,5000	09/18/2019	1,554,8000	Closing Purchase	(504,762)	(504,762)				50
RTYZ9 Index	412	34,272,220	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,663,7000	12/19/2019	1,583,9000	Closing Purchase	(1,644,975)	(1,644,975)				50
ESU9 Index	160	23,008,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/31/2019	2,876,0000	08/06/2019	2,992,9000	Closing Purchase	934,349	934,349				50
TUH9 Comdty	39	7,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	106,0000	02/28/2019	105,5000	Closing Purchase	(37,930)	(37,930)				200,000
TU9 Comdty	117	23,400,000	TU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107,5000	07/19/2019	107,0000	Closing Purchase	(102,532)	(102,532)				200,000
TU9 Comdty	142	28,400,000	TU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107,8000	08/26/2019	107,0000	Closing Purchase	(213,826)	(213,826)				200,000
TUZ9 Comdty	142	28,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	107,6000	11/22/2019	108,1000	Closing Purchase	119,327	119,327				200,000
TYM9 Comdty	9	900,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	03/14/2019	125,6000	05/30/2019	122,9000	Closing Purchase	(24,899)	(24,899)				100,000
TYM9 Comdty	124	12,400,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	125,6000	05/30/2019	122,0000	Closing Purchase	(452,274)	(452,274)				100,000
TYU9 Comdty	8	800,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127,6000	07/19/2019	125,9000	Closing Purchase	(13,753)	(13,753)				100,000
TYU9 Comdty	125	12,500,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	131,0000	08/26/2019	125,9000	Closing Purchase	(634,251)	(634,251)				100,000
TYZ9 Comdty	125	12,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129,5000	11/22/2019	131,7000	Closing Purchase	271,632	271,632				100,000
ESM9 Index	7	1,018,704	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,910,6000	04/12/2019	2,797,2000	Closing Purchase	(39,707)	(39,707)				50
ESM9 Index	2	292,170	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	2,921,7000	06/19/2019	2,951,5000	Closing Purchase	2,975	2,975				50
ESM9 Index	107	15,631,095	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921,7000	06/19/2019	2,797,2000	Closing Purchase	(666,421)	(666,421)				50
ESU9 Index	160	24,050,400	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006,3000	09/19/2019	2,876,0000	Closing Purchase	(1,042,913)	(1,042,913)				50
ESU9 Index	37	5,328,691	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,880,4000	08/06/2019	2,926,1000	Closing Purchase	84,443	84,443				50
ESU9 Index	15	2,254,725	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	3,006,3000	09/19/2019	2,922,8000	Closing Purchase	(62,711)	(62,711)				50
ESU9 Index	72	10,822,680	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006,3000	09/19/2019	2,926,1000	Closing Purchase	(289,014)	(289,014)				50
ESZ9 Index	21	3,109,880	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,961,8000	09/30/2019	3,008,5000	Closing Purchase	48,967	48,967				50

E21.23



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ9 Index	36	5,701,050	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,167,300	12/12/2019	3,008,500	Closing Purchase	(285,885)	(285,885)				50
ESZ9 Index	190	30,350,600	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194,800	12/12/2019	3,008,500	Closing Purchase	(1,770,561)	(1,770,561)				50
FAM9 Index	5	960,900	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921,800	06/19/2019	1,892,400	Closing Purchase	(14,720)	(14,720)				100
FAU9 Index	10	1,954,400	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,954,400	09/19/2019	1,883,300	Closing Purchase	(71,093)	(71,093)				100
FAU9 Index	5	977,200	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,954,400	09/19/2019	1,925,700	Closing Purchase	(14,364)	(14,364)				100
FAZ9 Index	1	192,274	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,922,700	09/30/2019	1,956,500	Closing Purchase	3,369	3,369				100
FAZ9 Index	4	814,840	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,037,100	12/12/2019	1,956,500	Closing Purchase	(32,268)	(32,268)				100
FAZ9 Index	10	2,046,000	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,046,000	12/19/2019	1,956,500	Closing Purchase	(89,571)	(89,571)				100
MESM9 Index	3	163,589	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,090,600	04/12/2019	1,052,300	Closing Purchase	(5,756)	(5,756)				50
MESM9 Index	1	51,945	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,038,900	06/19/2019	1,081,900	Closing Purchase	2,146	2,146				50
MESM9 Index	31	1,610,295	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,038,900	06/19/2019	1,052,300	Closing Purchase	20,647	20,647				50
MESU9 Index	38	1,937,240	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019,600	09/18/2019	970,300	Closing Purchase	(93,768)	(93,768)				50
MESU9 Index	4	203,920	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,019,600	09/18/2019	982,500	Closing Purchase	(7,436)	(7,436)				50
MESU9 Index	32	1,631,360	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019,600	09/18/2019	1,034,300	Closing Purchase	23,390	23,390				50
MESZ9 Index	5	250,375	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,001,500	09/30/2019	1,022,100	Closing Purchase	5,132	5,132				50
MESZ9 Index	16	867,680	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,084,600	12/12/2019	1,022,100	Closing Purchase	(50,057)	(50,057)				50
MESZ9 Index	53	2,936,045	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,107,900	12/19/2019	1,022,100	Closing Purchase	(227,670)	(227,670)				50
MFSM9 Index	3	286,450	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,909,700	04/12/2019	1,852,000	Closing Purchase	(8,662)	(8,662)				50
MFSM9 Index	1	94,855	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,897,100	06/19/2019	1,920,900	Closing Purchase	1,184	1,184				50
MFSM9 Index	44	4,173,620	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,100	06/19/2019	1,852,000	Closing Purchase	(99,393)	(99,393)				50
MFSU9 Index	59	5,627,826	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,907,700	09/18/2019	1,824,200	Closing Purchase	(246,589)	(246,589)				50
MFSU9 Index	4	381,548	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,907,700	09/18/2019	1,840,100	Closing Purchase	(13,544)	(13,544)				50
MFSU9 Index	45	4,292,409	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907,700	09/18/2019	1,899,200	Closing Purchase	(19,389)	(19,389)				50
MFSZ9 Index	10	947,860	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,895,700	09/30/2019	1,907,800	Closing Purchase	5,985	5,985				50
MFSZ9 Index	15	1,503,525	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,004,700	12/12/2019	1,907,800	Closing Purchase	(72,757)	(72,757)				50
MFSZ9 Index	83	8,402,472	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024,700	12/19/2019	1,907,800	Closing Purchase	(485,555)	(485,555)				50
RTYM9 Index	1	79,448	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,589,000	04/12/2019	1,553,600	Closing Purchase	(1,774)	(1,774)				50
RTYM9 Index	1	77,560	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,551,200	06/19/2019	1,592,100	Closing Purchase	2,040	2,040				50
RTYM9 Index	10	775,600	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551,200	06/19/2019	1,553,600	Closing Purchase	1,136	1,136				50
RTYU9 Index	14	1,107,050	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,581,500	09/18/2019	1,501,700	Closing Purchase	(55,907)	(55,907)				50
RTYU9 Index	1	74,635	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,492,700	08/30/2019	1,554,800	Closing Purchase	3,101	3,101				50
RTYU9 Index	10	790,750	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581,500	09/18/2019	1,554,800	Closing Purchase	(13,389)	(13,389)				50
RTYZ9 Index	2	152,048	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,520,500	09/30/2019	1,583,900	Closing Purchase	6,337	6,337				50
RTYZ9 Index	7	575,888	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,645,400	12/12/2019	1,583,900	Closing Purchase	(21,542)	(21,542)				50
RTYZ9 Index	15	1,247,775	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,663,700	12/19/2019	1,583,900	Closing Purchase	(59,890)	(59,890)				50
ESHO Index	68	10,968,400	ESHO Index	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,226,000	12/24/2019	3,198,900	Closing Purchase	(94,685)	(94,685)				50
ESHO Index	25	4,035,000	ESHO Index	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,228,000	12/30/2019	3,198,900	Closing Purchase	(37,311)	(37,311)				50
ESHO Index	25	4,024,375	ESHO Index	Various	N/A	Equity/Index	03/20/2020	CTN	12/19/2019	3,219,500	12/31/2019	3,198,900	Closing Purchase	(26,686)	(26,686)				50
ESM9 Index	27	3,944,295	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921,700	06/19/2019	2,820,400	Closing Purchase	(136,870)	(136,870)				50
ESM9 Index	14	1,973,125	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,818,800	03/13/2019	2,797,200	Closing Purchase	(15,130)	(15,130)				50
ESM9 Index	4	584,340	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/15/2019	2,921,700	06/19/2019	2,820,000	Closing Purchase	(20,353)	(20,353)				50
ESM9 Index	3	438,255	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/15/2019	2,921,700	06/19/2019	2,826,800	Closing Purchase	(14,252)	(14,252)				50
ESM9 Index	8	1,131,538	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,828,800	03/18/2019	2,797,200	Closing Purchase	(12,683)	(12,683)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/18/2019	2,921,700	06/19/2019	2,834,300	Closing Purchase	(131,272)	(131,272)				50
ESM9 Index	9	1,314,765	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	2,921,700	06/19/2019	2,847,400	Closing Purchase	(33,482)	(33,482)				50
ESM9 Index	200	29,217,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	2,921,700	06/19/2019	2,850,800	Closing Purchase	(710,147)	(710,147)				50
ESM9 Index	13	1,849,738	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,845,800	03/19/2019	2,797,200	Closing Purchase	(31,600)	(31,600)				50
ESM9 Index	15	2,191,275	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	2,921,700	06/19/2019	2,847,500	Closing Purchase	(55,698)	(55,698)				50
ESM9 Index	9	1,314,765	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/20/2019	2,921,700	06/19/2019	2,838,000	Closing Purchase	(37,694)	(37,694)				50
ESM9 Index	10	1,414,950	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,829,900	03/21/2019	2,797,200	Closing Purchase	(16,382)	(16,382)				50
ESM9 Index	35	5,112,975	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/21/2019	2,921,700	06/19/2019	2,859,000	Closing Purchase	(109,838)	(109,838)				50
ESM9 Index	36	5,259,060	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	2,921,700	06/19/2019	2,829,300	Closing Purchase	(166,389)	(166,389)				50
ESM9 Index	24	3,386,700	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,822,300	03/22/2019	2,797,200	Closing Purchase	(30,138)	(30,138)				50
ESM9 Index	4	561,413	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,807,100	03/22/2019	2,797,200	Closing Purchase	(1,985)	(1,985)				50
ESM9 Index	45	6,293,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,797,100	03/25/2019	2,797,200	Closing Purchase	5	5				50
ESM9 Index	2	29																	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM9 Index	7	1,022,595	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/29/2019	2,921.7000	06/19/2019	2,830.8000	Closing Purchase	(31,855)	(31,855)				50
ESM9 Index	16	2,337,360	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/29/2019	2,921.7000	06/19/2019	2,835.8000	Closing Purchase	(68,812)	(68,812)				50
ESM9 Index	7	1,022,595	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/01/2019	2,921.7000	06/19/2019	2,862.5000	Closing Purchase	(20,755)	(20,755)				50
ESM9 Index	4	584,340	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/01/2019	2,921.7000	06/19/2019	2,866.5000	Closing Purchase	(11,053)	(11,053)				50
ESM9 Index	46	6,719,910	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	2,921.7000	06/19/2019	2,870.1000	Closing Purchase	(118,921)	(118,921)				50
ESM9 Index	9	1,314,765	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	2,921.7000	06/19/2019	2,871.6000	Closing Purchase	(22,569)	(22,569)				50
ESM9 Index	45	6,573,825	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/03/2019	2,921.7000	06/19/2019	2,877.5000	Closing Purchase	(99,658)	(99,658)				50
ESM9 Index	48	6,904,500	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,876.9000	04/03/2019	2,797.2000	Closing Purchase	(191,375)	(191,375)				50
ESM9 Index	78	11,394,630	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/04/2019	2,921.7000	06/19/2019	2,884.8000	Closing Purchase	(144,170)	(144,170)				50
ESM9 Index	10	1,441,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,882.0000	04/04/2019	2,797.2000	Closing Purchase	(42,432)	(42,432)				50
ESM9 Index	24	3,506,040	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/05/2019	2,921.7000	06/19/2019	2,896.5000	Closing Purchase	(30,318)	(30,318)				50
ESM9 Index	4	584,340	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/08/2019	2,921.7000	06/19/2019	2,898.4000	Closing Purchase	(4,678)	(4,678)				50
ESM9 Index	3	432,863	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,885.8000	04/09/2019	2,797.2000	Closing Purchase	(13,292)	(13,292)				50
ESM9 Index	67	9,673,963	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,887.8000	04/10/2019	2,797.2000	Closing Purchase	(303,559)	(303,559)				50
ESM9 Index	24	3,506,040	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	2,921.7000	06/19/2019	2,910.6000	Closing Purchase	(13,418)	(13,418)				50
ESM9 Index	76	11,102,460	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	2,921.7000	06/19/2019	2,910.6000	Closing Purchase	(42,489)	(42,489)				50
ESM9 Index	13	1,899,105	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/15/2019	2,921.7000	06/19/2019	2,908.3000	Closing Purchase	(8,785)	(8,785)				50
ESM9 Index	20	2,921,700	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/16/2019	2,921.7000	06/19/2019	2,918.5000	Closing Purchase	(3,265)	(3,265)				50
ESM9 Index	24	3,496,800	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,914.0000	04/16/2019	2,797.2000	Closing Purchase	(140,238)	(140,238)				50
ESM9 Index	3	435,825	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,905.5000	04/17/2019	2,797.2000	Closing Purchase	(16,255)	(16,255)				50
ESM9 Index	13	1,899,105	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/18/2019	2,921.7000	06/19/2019	2,900.5000	Closing Purchase	(13,822)	(13,822)				50
ESM9 Index	7	1,014,738	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,899.3000	04/22/2019	2,797.2000	Closing Purchase	(35,740)	(35,740)				50
ESM9 Index	20	2,921,700	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/22/2019	2,921.7000	06/19/2019	2,911.3000	Closing Purchase	(10,515)	(10,515)				50
ESM9 Index	20	2,921,700	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/23/2019	2,921.7000	06/19/2019	2,922.0000	Closing Purchase	235	235				50
ESM9 Index	24	3,506,040	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/23/2019	2,921.7000	06/19/2019	2,935.0000	Closing Purchase	15,882	15,882				50
ESM9 Index	10	1,467,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,934.0000	04/25/2019	2,797.2000	Closing Purchase	(68,432)	(68,432)				50
ESM9 Index	15	2,191,275	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/29/2019	2,921.7000	06/19/2019	2,943.5000	Closing Purchase	16,302	16,302				50
ESM9 Index	10	1,460,850	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/30/2019	2,921.7000	06/19/2019	2,935.8000	Closing Purchase	6,993	6,993				50
ESM9 Index	11	1,606,935	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/30/2019	2,921.7000	06/19/2019	2,944.0000	Closing Purchase	12,229	12,229				50
ESM9 Index	75	10,956,375	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	2,921.7000	06/19/2019	2,951.5000	Closing Purchase	111,570	111,570				50
ESM9 Index	10	1,464,500	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,929.0000	05/01/2019	2,797.2000	Closing Purchase	(65,932)	(65,932)				50
ESM9 Index	90	13,281,825	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,951.5000	05/01/2019	2,797.2000	Closing Purchase	(694,716)	(694,716)				50
ESM9 Index	20	2,919,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,919.0000	05/02/2019	2,797.2000	Closing Purchase	(121,865)	(121,865)				50
ESM9 Index	20	2,916,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,916.3000	05/02/2019	2,797.2000	Closing Purchase	(119,115)	(119,115)				50
ESM9 Index	50	7,304,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/03/2019	2,921.7000	06/19/2019	2,946.6000	Closing Purchase	62,088	62,088				50
ESM9 Index	56	8,180,760	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/06/2019	2,921.7000	06/19/2019	2,910.8000	Closing Purchase	(30,841)	(30,841)				50
ESM9 Index	53	7,713,650	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,910.8000	05/07/2019	2,797.2000	Closing Purchase	(301,241)	(301,241)				50
ESM9 Index	19	2,775,615	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	2,921.7000	06/19/2019	2,869.7000	Closing Purchase	(49,451)	(49,451)				50
ESM9 Index	80	11,554,338	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,888.6000	05/08/2019	2,797.2000	Closing Purchase	(365,796)	(365,796)				50
ESM9 Index	40	5,697,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,848.5000	05/09/2019	2,797.2000	Closing Purchase	(102,729)	(102,729)				50
ESM9 Index	28	4,090,380	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	2,921.7000	06/19/2019	2,873.3000	Closing Purchase	(67,921)	(67,921)				50
ESM9 Index	41	5,865,050	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,861.0000	05/10/2019	2,797.2000	Closing Purchase	(130,923)	(130,923)				50
ESM9 Index	32	4,674,720	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/10/2019	2,921.7000	06/19/2019	2,879.0000	Closing Purchase	(68,423)	(68,423)				50
ESM9 Index	104	14,735,025	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,833.7000	05/13/2019	2,797.2000	Closing Purchase	(189,921)	(189,921)				50
ESM9 Index	80	11,235,000	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,808.8000	05/13/2019	2,797.2000	Closing Purchase	(46,459)	(46,459)				50
ESM9 Index	38	5,551,230	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/14/2019	2,921.7000	06/19/2019	2,839.8000	Closing Purchase	(155,828)	(155,828)				50
ESM9 Index	27	3,944,295	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/14/2019	2,921.7000	06/19/2019	2,836.8000	Closing Purchase	(114,770)	(114,770)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/14/2019	2,921.7000	06/19/2019	2,841.5000	Closing Purchase	(120,397)	(120,397)				50
ESM9 Index	105	14,791,875	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,817.5000	05/15/2019	2,797.2000	Closing Purchase	(106,914)	(106,914)				50
ESM9 Index	77	11,248,545	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/15/2019	2,921.7000	06/19/2019	2,856.2000	Closing Purchase	(252,444)	(252,444)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/16/2019	2,921.7000	06/19/2019	2,879.3000	Closing Purchase	(63,772)	(63,772)				50
ESM9 Index	18	2,629,530	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/16/2019	2,921.7000	06/19/2019	2,874.8000	Closing Purchase	(42,313)	(42,313)				50
ESM9 Index	45	6,438,100	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,861.4000	05/17/2019	2,797.2000	Closing Purchase	(144,545)	(144,545)				50
ESM9 Index	40	5,695,625	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,847.8000	05/20/2019	2,797.2000	Closing Purchase	(101,354)	(101,354)				50
ESM9 Index	20	2,841,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,841.3000	05/20/2019	2,797.2000	Closing Purchase	(44,115)	(44,115)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/21/2019	2,921.7000	06/19/2019	2,859.8000	Closing Purchase	(93,022)	(93,022)				50
ESM9 Index	15	2,191,275	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/21/2019	2,921.7000	06/19/2019	2,868.8000	Closing Purchase	(39,761)	(39,761)				50
ESM9 Index	60	8,765,100	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/22/2019	2,921.7000	06/19/2019	2,856.7000	Closing Purchase	(195,156)	(195,156)				50

E21.25

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM9 Index	19	2,775,615	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/22/2019	2,921.7000	06/19/2019	2,860.3000	Closing Purchase	(58,439)	(58,439)				50
ESM9 Index	85	11,994,675	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,822.3000	05/23/2019	2,797.2000	Closing Purchase	(106,850)	(106,850)				50
ESM9 Index	31	4,354,913	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,809.6000	05/23/2019	2,797.2000	Closing Purchase	(19,353)	(19,353)				50
ESM9 Index	45	6,573,825	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/24/2019	2,921.7000	06/19/2019	2,838.8000	Closing Purchase	(186,783)	(186,783)				50
ESM9 Index	10	1,414,750	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,829.5000	05/24/2019	2,797.2000	Closing Purchase	(16,182)	(16,182)				50
ESM9 Index	20	2,804,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,804.3000	05/28/2019	2,797.2000	Closing Purchase	(7,115)	(7,115)				50
ESM9 Index	57	7,926,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,781.2000	05/29/2019	2,797.2000	Closing Purchase	45,286	45,286				50
ESM9 Index	40	5,559,500	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,779.8000	05/29/2019	2,797.2000	Closing Purchase	34,771	34,771				50
ESM9 Index	27	3,944,295	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/30/2019	2,921.7000	06/19/2019	2,796.4000	Closing Purchase	(169,220)	(169,220)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/30/2019	2,921.7000	06/19/2019	2,785.5000	Closing Purchase	(204,397)	(204,397)				50
ESM9 Index	63	8,679,363	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,755.4000	05/31/2019	2,797.2000	Closing Purchase	131,614	131,614				50
ESM9 Index	10	1,378,500	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,757.0000	05/31/2019	2,797.2000	Closing Purchase	20,068	20,068				50
ESM9 Index	21	2,874,725	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,737.8000	06/03/2019	2,797.2000	Closing Purchase	62,267	62,267				50
ESM9 Index	9	1,314,765	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/04/2019	2,921.7000	06/19/2019	2,767.3000	Closing Purchase	(69,507)	(69,507)				50
ESM9 Index	34	4,966,890	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/04/2019	2,921.7000	06/19/2019	2,796.8000	Closing Purchase	(212,525)	(212,525)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/04/2019	2,921.7000	06/19/2019	2,811.8000	Closing Purchase	(165,022)	(165,022)				50
ESM9 Index	70	10,225,950	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/05/2019	2,921.7000	06/19/2019	2,811.8000	Closing Purchase	(385,051)	(385,051)				50
ESM9 Index	68	9,933,780	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/05/2019	2,921.7000	06/19/2019	2,820.2000	Closing Purchase	(345,250)	(345,250)				50
ESM9 Index	15	2,191,275	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	2,921.7000	06/19/2019	2,827.5000	Closing Purchase	(70,698)	(70,698)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	2,921.7000	06/19/2019	2,836.3000	Closing Purchase	(128,272)	(128,272)				50
ESM9 Index	120	17,530,200	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	2,921.7000	06/19/2019	2,869.0000	Closing Purchase	(316,588)	(316,588)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	2,921.7000	06/19/2019	2,878.8000	Closing Purchase	(64,522)	(64,522)				50
ESM9 Index	50	7,304,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/10/2019	2,921.7000	06/19/2019	2,894.0000	Closing Purchase	(69,412)	(69,412)				50
ESM9 Index	45	6,573,825	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/10/2019	2,921.7000	06/19/2019	2,892.0000	Closing Purchase	(66,970)	(66,970)				50
ESM9 Index	26	3,756,025	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,889.3000	06/10/2019	2,797.2000	Closing Purchase	(119,749)	(119,749)				50
ESM9 Index	70	10,225,950	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/11/2019	2,921.7000	06/19/2019	2,899.5000	Closing Purchase	(77,926)	(77,926)				50
ESM9 Index	100	14,416,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,883.3000	06/11/2019	2,797.2000	Closing Purchase	(430,573)	(430,573)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/13/2019	2,921.7000	06/19/2019	2,889.8000	Closing Purchase	(48,022)	(48,022)				50
ESM9 Index	20	2,890,250	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,890.3000	06/17/2019	2,797.2000	Closing Purchase	(93,115)	(93,115)				50
ESM9 Index	80	11,686,800	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/18/2019	2,921.7000	06/19/2019	2,920.0000	Closing Purchase	(7,059)	(7,059)				50
ESM9 Index	30	4,382,550	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/18/2019	2,921.7000	06/19/2019	2,922.3000	Closing Purchase	728	728				50
ESM9 Index	20	2,921,338	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.3000	06/19/2019	2,797.2000	Closing Purchase	(124,202)	(124,202)				50
ESM9 Index	381	55,658,385	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.7000	06/19/2019	2,797.2000	Closing Purchase	(2,372,957)	(2,372,957)				50
ESM9 Index	378	55,220,130	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/19/2019	2,921.7000	06/21/2019	2,953.9000	Closing Purchase	607,358	607,358				50
ESU9 Index	45	6,764,175	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,933.5000	Closing Purchase	(163,957)	(163,957)				50
ESU9 Index	50	7,515,750	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/20/2019	3,006.3000	09/19/2019	2,957.0000	Closing Purchase	(123,410)	(123,410)				50
ESU9 Index	15	2,254,725	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/20/2019	3,006.3000	09/19/2019	2,961.0000	Closing Purchase	(34,023)	(34,023)				50
ESU9 Index	40	5,914,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,957.0000	06/20/2019	2,926.1000	Closing Purchase	(61,963)	(61,963)				50
ESU9 Index	41	6,162,915	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/21/2019	3,006.3000	09/19/2019	2,960.4000	Closing Purchase	(94,297)	(94,297)				50
ESU9 Index	20	2,950,500	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,950.5000	06/21/2019	2,926.1000	Closing Purchase	(24,482)	(24,482)				50
ESU9 Index	24	3,607,560	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/24/2019	3,006.3000	09/19/2019	2,958.8000	Closing Purchase	(57,037)	(57,037)				50
ESU9 Index	70	10,257,625	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,930.8000	06/25/2019	2,926.1000	Closing Purchase	(16,561)	(16,561)				50
ESU9 Index	32	4,685,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,928.5000	06/26/2019	2,926.1000	Closing Purchase	(3,971)	(3,971)				50
ESU9 Index	55	8,019,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,916.0000	06/26/2019	2,926.1000	Closing Purchase	27,550	27,550				50
ESU9 Index	30	4,509,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/27/2019	3,006.3000	09/19/2019	2,930.3000	Closing Purchase	(114,171)	(114,171)				50
ESU9 Index	20	3,006,300	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/27/2019	3,006.3000	09/19/2019	2,929.0000	Closing Purchase	(77,364)	(77,364)				50
ESU9 Index	45	6,764,175	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/28/2019	3,006.3000	09/19/2019	2,938.8000	Closing Purchase	(152,132)	(152,132)				50
ESU9 Index	45	6,764,175	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/28/2019	3,006.3000	09/19/2019	2,952.8000	Closing Purchase	(120,632)	(120,632)				50
ESU9 Index	90	13,528,350	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/01/2019	3,006.3000	09/19/2019	2,975.5000	Closing Purchase	(138,889)	(138,889)				50
ESU9 Index	26	3,855,700	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,965.9000	07/01/2019	2,926.1000	Closing Purchase	(51,876)	(51,876)				50
ESU9 Index	30	4,509,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/01/2019	3,006.3000	09/19/2019	2,967.8000	Closing Purchase	(57,921)	(57,921)				50
ESU9 Index	35	5,261,025	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/02/2019	3,006.3000	09/19/2019	2,968.8000	Closing Purchase	(65,825)	(65,825)				50
ESU9 Index	60	9,018,900	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/02/2019	3,006.3000	09/19/2019	2,978.0000	Closing Purchase	(85,093)	(85,093)				50
ESU9 Index	50	7,515,750	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/03/2019	3,006.3000	09/19/2019	2,984.8000	Closing Purchase	(54,035)	(54,035)				50

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU9 Index	30	4,460,625	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,973.8000	07/09/2019	2,926.1000	Closing Purchase	(71,588)	(71,588)				50
ESU9 Index	15	2,254,725	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/09/2019	3,006.3000	09/19/2019	2,980.0000	Closing Purchase	(19,773)	(19,773)				50
ESU9 Index	55	8,267,325	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/10/2019	3,006.3000	09/19/2019	2,998.8000	Closing Purchase	(20,939)	(20,939)				50
ESU9 Index	26	3,908,190	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/11/2019	3,006.3000	09/19/2019	3,001.3000	Closing Purchase	(6,648)	(6,648)				50
ESU9 Index	40	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/12/2019	3,006.3000	09/19/2019	3,009.8000	Closing Purchase	6,772	6,772				50
ESU9 Index	17	2,555,355	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/15/2019	3,006.3000	09/19/2019	3,017.0000	Closing Purchase	9,040	9,040				50
ESU9 Index	35	5,262,250	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,007.0000	07/16/2019	2,926.1000	Closing Purchase	(141,718)	(141,718)				50
ESU9 Index	40	5,984,500	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,992.3000	07/17/2019	2,926.1000	Closing Purchase	(132,463)	(132,463)				50
ESU9 Index	20	2,983,500	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,983.5000	07/17/2019	2,926.1000	Closing Purchase	(57,482)	(57,482)				50
ESU9 Index	20	3,006,300	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/18/2019	3,006.3000	09/19/2019	2,995.8000	Closing Purchase	(10,614)	(10,614)				50
ESU9 Index	45	6,723,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,988.0000	07/19/2019	2,926.1000	Closing Purchase	(139,459)	(139,459)				50
ESU9 Index	30	4,464,375	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,976.3000	07/19/2019	2,926.1000	Closing Purchase	(75,348)	(75,348)				50
ESU9 Index	40	4,509,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/22/2019	3,006.3000	09/19/2019	2,984.8000	Closing Purchase	(32,421)	(32,421)				50
ESU9 Index	30	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/23/2019	3,006.3000	09/19/2019	3,003.5000	Closing Purchase	(5,728)	(5,728)				50
ESU9 Index	40	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/24/2019	3,006.3000	09/19/2019	3,017.0000	Closing Purchase	21,272	21,272				50
ESU9 Index	9	1,352,588	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,005.8000	07/25/2019	2,926.1000	Closing Purchase	(35,879)	(35,879)				50
ESU9 Index	35	5,261,025	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/26/2019	3,006.3000	09/19/2019	3,027.0000	Closing Purchase	36,113	36,113				50
ESU9 Index	22	3,312,650	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,011.5000	07/30/2019	2,926.1000	Closing Purchase	(94,030)	(94,030)				50
ESU9 Index	30	4,522,125	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,014.8000	07/31/2019	2,926.1000	Closing Purchase	(133,098)	(133,098)				50
ESU9 Index	65	9,728,875	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,993.5000	07/31/2019	2,926.1000	Closing Purchase	(219,315)	(219,315)				50
ESU9 Index	51	7,554,598	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,982.6000	08/01/2019	2,926.1000	Closing Purchase	(93,191)	(93,191)				50
ESU9 Index	40	5,909,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,954.5000	08/01/2019	2,926.1000	Closing Purchase	(56,963)	(56,963)				50
ESU9 Index	30	4,417,125	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,944.8000	08/01/2019	2,926.1000	Closing Purchase	(28,098)	(28,098)				50
ESU9 Index	101	14,797,763	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,930.3000	08/02/2019	2,926.1000	Closing Purchase	(21,370)	(21,370)				50
ESU9 Index	40	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/02/2019	3,006.3000	09/19/2019	2,934.0000	Closing Purchase	(144,728)	(144,728)				50
ESU9 Index	243	35,005,863	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,881.1000	08/05/2019	2,926.1000	Closing Purchase	545,260	545,260				50
ESU9 Index	280	39,642,413	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,831.6000	08/05/2019	2,926.1000	Closing Purchase	1,321,844	1,321,844				50
ESU9 Index	175	26,305,125	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	3,006.3000	09/19/2019	2,792.5000	Closing Purchase	(1,870,937)	(1,870,937)				50
ESU9 Index	61	9,169,215	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006.3000	09/19/2019	2,868.8000	Closing Purchase	(419,723)	(419,723)				50
ESU9 Index	75	11,273,625	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006.3000	09/19/2019	2,880.4000	Closing Purchase	(472,466)	(472,466)				50
ESU9 Index	73	10,513,363	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,880.4000	08/06/2019	2,926.1000	Closing Purchase	166,604	166,604				50
ESU9 Index	30	4,509,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006.3000	09/19/2019	2,875.5000	Closing Purchase	(196,296)	(196,296)				50
ESU9 Index	39	5,588,950	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,866.1000	08/07/2019	2,926.1000	Closing Purchase	116,786	116,786				50
ESU9 Index	19	2,855,985	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	3,006.3000	09/19/2019	2,887.0000	Closing Purchase	(113,306)	(113,306)				50
ESU9 Index	19	2,755,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,900.0000	08/08/2019	2,926.1000	Closing Purchase	24,717	24,717				50
ESU9 Index	65	9,770,475	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/08/2019	3,006.3000	09/19/2019	2,928.5000	Closing Purchase	(253,059)	(253,059)				50
ESU9 Index	30	4,509,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/08/2019	3,006.3000	09/19/2019	2,922.3000	Closing Purchase	(126,084)	(126,084)				50
ESU9 Index	33	4,821,300	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,922.0000	08/09/2019	2,926.1000	Closing Purchase	6,630	6,630				50
ESU9 Index	14	2,034,025	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,905.8000	08/12/2019	2,926.1000	Closing Purchase	14,188	14,188				50
ESU9 Index	41	5,922,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,889.0000	08/12/2019	2,926.1000	Closing Purchase	75,888	75,888				50
ESU9 Index	27	4,058,505	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/13/2019	3,006.3000	09/19/2019	2,935.0000	Closing Purchase	(96,342)	(96,342)				50
ESU9 Index	95	14,279,925	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/14/2019	3,006.3000	09/19/2019	2,863.0000	Closing Purchase	(680,980)	(680,980)				50
ESU9 Index	70	9,986,200	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,853.2000	08/14/2019	2,926.1000	Closing Purchase	254,864	254,864				50
ESU9 Index	15	2,254,725	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/14/2019	3,006.3000	09/19/2019	2,837.0000	Closing Purchase	(127,023)	(127,023)				50
ESU9 Index	53	7,533,262	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,842.7000	08/15/2019	2,926.1000	Closing Purchase	220,686	220,686				50
ESU9 Index	25	3,757,875	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/15/2019	3,006.3000	09/19/2019	2,851.3000	Closing Purchase	(193,893)	(193,893)				50
ESU9 Index	130	18,664,750	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,871.5000	08/16/2019	2,926.1000	Closing Purchase	354,369	354,369				50
ESU9 Index	25	3,757,875	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/16/2019	3,006.3000	09/19/2019	2,889.3000	Closing Purchase	(146,303)	(146,303)				50
ESU9 Index	28	4,208,820	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/19/2019	3,006.3000	09/19/2019	2,916.3000	Closing Purchase	(126,160)	(126,160)				50
ESU9 Index	45	6,764,175	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/19/2019	3,006.3000	09/19/2019	2,927.8000	Closing Purchase	(176,882)	(176,882)				50
ESU9 Index	50	7,515,750	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/20/2019	3,006.3000	09/19/2019	2,907.5000	Closing Purchase	(247,160)	(247,160)				50
ESU9 Index	25	3,618,438	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,894.8000	08/20/2019	2,926.1000	Closing Purchase	39,085	39,085				50
ESU9 Index	50	7,515,750	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/21/2019	3,006.3000	09/19/2019	2,924.3000	Closing Purchase	(205,285)	(205,285)				50
ESU9 Index	40	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/21/2019	3,006.3000	09/19/2019	2,924.0000	Closing Purchase	(164,728)	(164,728)				50
ESU9 Index	120	18,037,800	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/22/2019	3,006.3000	09/19/2019	2,934.2000	Closing Purchase	(432,735)	(432,735)				50
ESU9 Index	26	3,804,775	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,926.8000	08/22/2019	2,926.1000	Closing Purchase	(951)	(951)				50
ESU9 Index	35	5,261,025	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	3,006.3000	09/19/2019	2,907.8000	Closing Purchase	(172,575)	(172,575)				50
ESU9 Index	50	7,515,750	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	3,006.3000	09/19/2019	2,925.0000	Closing Purchase	(203,410)	(203,410)				50

E21.27

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU9 Index	50	7,209,213	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,883.7000	08/23/2019	2,926.1000	Closing Purchase	105,833	105,833				50
ESU9 Index	130	18,604,325	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,862.2000	08/23/2019	2,926.1000	Closing Purchase	414,794	414,794				50
ESU9 Index	65	9,216,188	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,835.8000	08/23/2019	2,926.1000	Closing Purchase	293,372	293,372				50
ESU9 Index	40	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	3,006.3000	09/19/2019	2,858.0000	Closing Purchase	(296,728)	(296,728)				50
ESU9 Index	35	5,261,025	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/26/2019	3,006.3000	09/19/2019	2,870.5000	Closing Purchase	(237,762)	(237,762)				50
ESU9 Index	20	3,006,300	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/26/2019	3,006.3000	09/19/2019	2,883.0000	Closing Purchase	(123,364)	(123,364)				50
ESU9 Index	49	7,029,663	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/27/2019	2,869.3000	08/27/2019	2,926.1000	Closing Purchase	199,082	199,082				50
ESU9 Index	60	8,585,125	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,861.7000	08/28/2019	2,926.1000	Closing Purchase	192,930	192,930				50
ESU9 Index	65	9,770,475	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/28/2019	3,006.3000	09/19/2019	2,889.5000	Closing Purchase	(379,809)	(379,809)				50
ESU9 Index	52	7,816,380	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/29/2019	3,006.3000	09/19/2019	2,922.6000	Closing Purchase	(217,772)	(217,772)				50
ESU9 Index	30	4,509,450	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/29/2019	3,006.3000	09/19/2019	2,924.3000	Closing Purchase	(123,171)	(123,171)				50
ESU9 Index	38	5,711,970	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	3,006.3000	09/19/2019	2,934.0000	Closing Purchase	(137,492)	(137,492)				50
ESU9 Index	3	450,945	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	3,006.3000	09/19/2019	2,922.8000	Closing Purchase	(12,542)	(12,542)				50
ESU9 Index	24	3,507,300	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,922.8000	08/30/2019	2,926.1000	Closing Purchase	3,922	3,922				50
ESU9 Index	28	4,208,820	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/03/2019	3,006.3000	09/19/2019	2,904.8000	Closing Purchase	(142,260)	(142,260)				50
ESU9 Index	55	8,267,325	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/04/2019	3,006.3000	09/19/2019	2,937.8000	Closing Purchase	(188,689)	(188,689)				50
ESU9 Index	82	12,325,800	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/05/2019	3,006.3000	09/19/2019	2,979.5000	Closing Purchase	(110,143)	(110,143)				50
ESU9 Index	61	9,169,215	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	3,006.3000	09/19/2019	2,979.0000	Closing Purchase	(83,461)	(83,461)				50
ESU9 Index	15	2,254,725	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	3,006.3000	09/19/2019	2,978.5000	Closing Purchase	(20,898)	(20,898)				50
ESU9 Index	20	2,979,250	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,979.3000	09/09/2019	2,926.1000	Closing Purchase	(53,232)	(53,232)				50
ESU9 Index	21	3,114,825	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,966.5000	09/10/2019	2,926.1000	Closing Purchase	(42,506)	(42,506)				50
ESU9 Index	20	2,977,250	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,977.3000	09/10/2019	2,926.1000	Closing Purchase	(51,232)	(51,232)				50
ESU9 Index	17	2,543,410	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,992.3000	09/11/2019	2,926.1000	Closing Purchase	(56,297)	(56,297)				50
ESU9 Index	40	6,012,600	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/12/2019	3,006.3000	09/19/2019	3,004.3000	Closing Purchase	(4,228)	(4,228)				50
ESU9 Index	9	1,357,875	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,017.5000	09/12/2019	2,926.1000	Closing Purchase	(41,167)	(41,167)				50
ESU9 Index	20	3,014,250	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,014.3000	09/13/2019	2,926.1000	Closing Purchase	(88,232)	(88,232)				50
ESU9 Index	35	5,261,025	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,996.0000	Closing Purchase	(18,137)	(18,137)				50
ESU9 Index	120	18,012,000	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,002.0000	09/18/2019	2,926.1000	Closing Purchase	(455,890)	(455,890)				50
ESU9 Index	20	2,985,913	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,985.9000	09/18/2019	2,926.1000	Closing Purchase	(59,894)	(59,894)				50
ESU9 Index	512	76,961,280	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,926.1000	Closing Purchase	(2,055,211)	(2,055,211)				50
ESU9 Index	150	22,602,075	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/19/2019	3,013.6000	09/20/2019	3,006.3000	Closing Purchase	(55,306)	(55,306)				50
ES29 Index	41	6,167,396	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,008.5000	09/19/2019	3,019.8000	Closing Purchase	22,968	22,968				50
ES29 Index	30	4,512,000	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,008.0000	09/19/2019	3,008.5000	Closing Purchase	638	638				50
ES29 Index	16	2,397,600	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,997.0000	09/23/2019	3,008.5000	Closing Purchase	9,140	9,140				50
ES29 Index	79	11,727,550	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,969.0000	09/24/2019	3,008.5000	Closing Purchase	155,730	155,730				50
ES29 Index	14	2,086,700	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,981.0000	09/25/2019	3,008.5000	Closing Purchase	19,198	19,198				50
ES29 Index	26	4,200,326	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/26/2019	3,231.0000	12/20/2019	2,978.3000	Closing Purchase	(328,680)	(328,680)				50
ES29 Index	45	6,654,938	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,957.8000	09/27/2019	3,008.5000	Closing Purchase	114,019	114,019				50
ES29 Index	40	6,462,040	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	3,231.0000	12/20/2019	2,976.0000	Closing Purchase	(510,161)	(510,161)				50
ES29 Index	20	3,231,020	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	3,231.0000	12/20/2019	2,979.0000	Closing Purchase	(252,080)	(252,080)				50
ES29 Index	96	15,508,896	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	3,231.0000	12/20/2019	2,961.8000	Closing Purchase	(1,292,594)	(1,292,594)				50
ES29 Index	410	60,285,925	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,940.8000	10/01/2019	3,008.5000	Closing Purchase	1,386,792	1,386,792				50
ES29 Index	72	10,380,437	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,883.5000	10/02/2019	3,008.5000	Closing Purchase	449,893	449,893				50
ES29 Index	70	11,308,570	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/03/2019	3,231.0000	12/20/2019	2,901.5000	Closing Purchase	(1,153,532)	(1,153,532)				50
ES29 Index	45	7,269,795	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/04/2019	3,231.0000	12/20/2019	2,924.8000	Closing Purchase	(689,244)	(689,244)				50
ES29 Index	40	6,462,040	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/04/2019	3,231.0000	12/20/2019	2,937.5000	Closing Purchase	(587,161)	(587,161)				50
ES29 Index	25	4,038,775	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/04/2019	3,231.0000	12/20/2019	2,947.0000	Closing Purchase	(355,101)	(355,101)				50
ES29 Index	60	8,734,500	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,911.5000	10/08/2019	3,008.5000	Closing Purchase	290,776	290,776				50
ES29 Index	25	4,038,775	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/08/2019	3,231.0000	12/20/2019	2,899.8000	Closing Purchase	(414,163)	(414,163)				50
ES29 Index	42	6,785,142	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/09/2019	3,231.0000	12/20/2019	2,920.3000	Closing Purchase	(652,744)	(652,744)				50
ES29 Index	20	3,231,020	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/10/2019	3,231.0000	12/20/2019	2,935.8000	Closing Purchase	(295,330)	(295,330)				50
ES29 Index	8	1,168,300	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,920.8000	10/10/2019	3,008.5000	Closing Purchase	35,070	35,070				50
ES29 Index	65	10,500,815	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/10/2019	3,231.0000	12/20/2019	2,947.1000	Closing Purchase	(922,862)	(922,862)				50
ES29 Index	49	7,915,999	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/11/2019	3,231.0000	12/20/2019	2,985.8000	Closing Purchase	(601,060)	(601,060)				50
ES29 Index	31	5,008,081	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/14/2019	3,231.0000	12/20/2019	2,967.5000	Closing Purchase	(408,550)	(408,550)				50
ES29 Index	24	3,564,000	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,970.0000	10/14/2019	3,008.5000	Closing Purchase	46,110	46,110				50
ES29 Index	45	7,269,795	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/15/2019	3,231.0000	12/20/2019	3,001.0000	Closing Purchase	(517,681)	(517,681)				50
ES29 Index	42	6,785,142	ES29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/16/2019	3,231.0000	12/20/2019	2,990.8000	Closing Purchase	(504,694)	(504,694)				50

E21.28

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ9 Index	31	5,008,081	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/21/2019	3,231,000	12/20/2019	3,004,800	Closing Purchase	(350,812)	(350,812)				50
ESZ9 Index	40	6,462,040	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/22/2019	3,231,000	12/20/2019	3,009,000	Closing Purchase	(444,161)	(444,161)				50
ESZ9 Index	20	2,998,750	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,998,800	10/22/2019	3,008,500	Closing Purchase	9,675	9,675				50
ESZ9 Index	20	2,990,750	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,990,800	10/22/2019	3,008,500	Closing Purchase	17,675	17,675				50
ESZ9 Index	24	3,595,200	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,996,000	10/23/2019	3,008,500	Closing Purchase	14,910	14,910				50
ESZ9 Index	38	5,690,975	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,995,300	10/23/2019	3,008,500	Closing Purchase	25,033	25,033				50
ESZ9 Index	20	3,231,020	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/24/2019	3,231,000	12/20/2019	3,004,300	Closing Purchase	(226,830)	(226,830)				50
ESZ9 Index	20	3,231,020	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/24/2019	3,231,000	12/20/2019	3,003,800	Closing Purchase	(227,330)	(227,330)				50
ESZ9 Index	40	6,462,040	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/25/2019	3,231,000	12/20/2019	3,007,500	Closing Purchase	(447,161)	(447,161)				50
ESZ9 Index	44	7,028,560	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/28/2019	3,194,800	12/19/2019	3,038,300	Closing Purchase	(344,543)	(344,543)				50
ESZ9 Index	10	1,597,400	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/30/2019	3,194,800	12/19/2019	3,030,800	Closing Purchase	(82,055)	(82,055)				50
ESZ9 Index	40	6,389,600	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/30/2019	3,194,800	12/19/2019	3,033,500	Closing Purchase	(322,721)	(322,721)				50
ESZ9 Index	65	10,383,100	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/31/2019	3,194,800	12/19/2019	3,040,800	Closing Purchase	(500,859)	(500,859)				50
ESZ9 Index	12	1,814,400	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,024,000	10/31/2019	3,008,500	Closing Purchase	(9,345)	(9,345)				50
ESZ9 Index	15	2,296,875	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,062,500	11/01/2019	3,008,500	Closing Purchase	(40,556)	(40,556)				50
ESZ9 Index	33	5,271,420	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/04/2019	3,194,800	12/19/2019	3,080,000	Closing Purchase	(189,570)	(189,570)				50
ESZ9 Index	11	1,692,488	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,077,300	11/05/2019	3,008,500	Closing Purchase	(37,854)	(37,854)				50
ESZ9 Index	23	3,537,688	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,076,300	11/05/2019	3,008,500	Closing Purchase	(77,999)	(77,999)				50
ESZ9 Index	70	11,181,800	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/06/2019	3,194,800	12/19/2019	3,069,800	Closing Purchase	(437,887)	(437,887)				50
ESZ9 Index	70	10,819,375	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,091,300	11/07/2019	3,008,500	Closing Purchase	(289,887)	(289,887)				50
ESZ9 Index	16	2,584,816	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/07/2019	3,231,000	12/20/2019	3,086,800	Closing Purchase	(115,464)	(115,464)				50
ESZ9 Index	20	3,231,020	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/08/2019	3,231,000	12/20/2019	3,083,000	Closing Purchase	(148,080)	(148,080)				50
ESZ9 Index	28	4,523,428	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/13/2019	3,231,000	12/20/2019	3,082,000	Closing Purchase	(208,713)	(208,713)				50
ESZ9 Index	50	7,788,750	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,115,500	11/20/2019	3,008,500	Closing Purchase	(267,687)	(267,687)				50
ESZ9 Index	16	2,484,400	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,105,500	11/21/2019	3,008,500	Closing Purchase	(77,660)	(77,660)				50
ESZ9 Index	80	12,924,080	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/26/2019	3,231,000	12/20/2019	3,137,000	Closing Purchase	(376,322)	(376,322)				50
ESZ9 Index	20	3,123,250	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,123,300	12/02/2019	3,008,500	Closing Purchase	(114,825)	(114,825)				50
ESZ9 Index	26	4,153,240	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	3,194,800	12/19/2019	3,077,500	Closing Purchase	(152,531)	(152,531)				50
ESZ9 Index	25	3,859,667	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,087,700	12/03/2019	3,008,500	Closing Purchase	(99,135)	(99,135)				50
ESZ9 Index	49	7,628,325	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,113,600	12/04/2019	3,008,500	Closing Purchase	(257,683)	(257,683)				50
ESZ9 Index	17	2,715,580	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/05/2019	3,194,800	12/19/2019	3,116,300	Closing Purchase	(66,819)	(66,819)				50
ESZ9 Index	20	3,194,800	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/05/2019	3,194,800	12/19/2019	3,117,800	Closing Purchase	(77,110)	(77,110)				50
ESZ9 Index	15	2,396,100	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/06/2019	3,194,800	12/19/2019	3,147,000	Closing Purchase	(35,895)	(35,895)				50
ESZ9 Index	28	4,472,720	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/09/2019	3,194,800	12/19/2019	3,138,300	Closing Purchase	(79,255)	(79,255)				50
ESZ9 Index	40	6,389,600	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/11/2019	3,194,800	12/19/2019	3,140,300	Closing Purchase	(109,221)	(109,221)				50
ESZ9 Index	4	638,960	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/12/2019	3,194,800	12/19/2019	3,167,300	Closing Purchase	(5,522)	(5,522)				50
ESZ9 Index	140	22,363,600	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/12/2019	3,194,800	12/19/2019	3,167,300	Closing Purchase	(193,273)	(193,273)				50
ESZ9 Index	70	11,181,800	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/13/2019	3,194,800	12/19/2019	3,170,200	Closing Purchase	(86,162)	(86,162)				50
ESZ9 Index	8	1,277,400	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,193,500	12/16/2019	3,008,500	Closing Purchase	(74,030)	(74,030)				50
ESZ9 Index	2	319,175	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,191,800	12/17/2019	3,008,500	Closing Purchase	(18,332)	(18,332)				50
ESZ9 Index	13	2,074,963	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,192,300	12/18/2019	3,008,500	Closing Purchase	(119,486)	(119,486)				50
ESZ9 Index	1,000	159,740,000	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194,800	12/19/2019	3,008,500	Closing Purchase	(9,318,740)	(9,318,740)				50
ESZ9 Index	888	141,849,120	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194,800	12/19/2019	3,008,500	Closing Purchase	(8,275,041)	(8,275,041)				50
ESZ9 Index	26	4,200,326	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/28/2019	3,231,000	12/20/2019	3,038,300	Closing Purchase	(250,680)	(250,680)				50
FAM9 Index	1	192,180	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921,800	06/19/2019	1,904,200	Closing Purchase	(1,764)	(1,764)				100
FAM9 Index	1	192,180	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921,800	06/19/2019	1,901,200	Closing Purchase	(2,064)	(2,064)				100
FAM9 Index	3	569,220	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,400	03/14/2019	1,892,400	Closing Purchase	(1,512)	(1,512)				100
FAM9 Index	3	576,540	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/15/2019	1,921,800	06/19/2019	1,907,100	Closing Purchase	(4,422)	(4,422)				100
FAM9 Index	1	189,840	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,898,400	03/15/2019	1,892,400	Closing Purchase	(604)	(604)				100
FAM9 Index	2	380,690	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,903,500	03/18/2019	1,892,400	Closing Purchase	(2,218)	(2,218)				100
FAM9 Index	2	382,740	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,913,700	03/18/2019	1,892,400	Closing Purchase	(4,268)	(4,268)				100
FAM9 Index	2	383,680	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,918,400	03/19/2019	1,892,400	Closing Purchase	(5,208)	(5,208)				100
FAM9 Index	2	384,360	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	1,921,800	06/19/2019	1,910,100	Closing Purchase	(2,348)	(2,348)				100
FAM9 Index	2	382,160	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,910,800	03/19/2019	1,892,400	Closing Purchase	(3,688)	(3,688)				100
FAM9 Index	5	960,900	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/20/2019	1,921,800	06/19/2019	1,898,400	Closing Purchase	(11,720)	(11,720)				100
FAM9 Index	5	960,900	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/21/2019	1,921,800	06/19/2019	1,889,900	Closing Purchase	(15,960)	(15,960)				100
FAM9 Index	7	1,340,010	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,914,300	03/21/2019	1,892,400	Closing Purchase	(15,358)	(15,358)				100
FAM9 Index	16	3,074,880	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,921,800	06/19/2019	1,883,000	Closing Purchase	(62,154)	(62,154)				100

E21.29

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAM9 Index	1	187,320	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,873,200	03/22/2019	1,892,400	Closing Purchase	1,916	1,916			100	
FAM9 Index	4	768,720	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,921,800	06/19/2019	1,859,300	Closing Purchase	(25,016)	(25,016)			100	
FAM9 Index	4	768,720	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,921,800	06/19/2019	1,850,600	Closing Purchase	(28,516)	(28,516)			100	
FAM9 Index	4	768,720	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,921,800	06/19/2019	1,864,000	Closing Purchase	(23,136)	(23,136)			100	
FAM9 Index	8	1,502,630	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,878,300	03/26/2019	1,892,400	Closing Purchase	11,258	11,258			100	
FAM9 Index	5	960,900	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/26/2019	1,921,800	06/19/2019	1,876,400	Closing Purchase	(22,720)	(22,720)			100	
FAM9 Index	2	376,140	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,880,700	03/27/2019	1,892,400	Closing Purchase	2,332	2,332			100	
FAM9 Index	6	1,134,480	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,890,800	03/28/2019	1,892,400	Closing Purchase	936	936			100	
FAM9 Index	4	761,960	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,904,900	03/29/2019	1,892,400	Closing Purchase	(5,016)	(5,016)			100	
FAM9 Index	2	384,360	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/29/2019	1,921,800	06/19/2019	1,901,700	Closing Purchase	(4,028)	(4,028)			100	
FAM9 Index	13	2,498,630	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,922,000	04/01/2019	1,892,400	Closing Purchase	(38,562)	(38,562)			100	
FAM9 Index	4	768,120	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,920,300	04/01/2019	1,892,400	Closing Purchase	(11,176)	(11,176)			100	
FAM9 Index	8	1,537,440	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,921,800	06/19/2019	1,922,500	Closing Purchase	538	538			100	
FAM9 Index	2	384,360	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,921,800	06/19/2019	1,919,000	Closing Purchase	(568)	(568)			100	
FAM9 Index	14	2,703,990	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,931,400	04/03/2019	1,892,400	Closing Purchase	(54,686)	(54,686)			100	
FAM9 Index	11	2,113,980	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/03/2019	1,921,800	06/19/2019	1,928,900	Closing Purchase	7,726	7,726			100	
FAM9 Index	11	2,131,670	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,937,900	04/04/2019	1,892,400	Closing Purchase	(50,074)	(50,074)			100	
FAM9 Index	5	1,172,130	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,953,600	04/08/2019	1,892,400	Closing Purchase	(36,714)	(36,714)			100	
FAM9 Index	5	960,900	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/09/2019	1,921,800	06/19/2019	1,942,200	Closing Purchase	10,180	10,180			100	
FAM9 Index	15	2,882,700	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/10/2019	1,921,800	06/19/2019	1,940,400	Closing Purchase	27,890	27,890			100	
FAM9 Index	9	1,772,270	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,969,200	04/12/2019	1,892,400	Closing Purchase	(69,146)	(69,146)			100	
FAM9 Index	3	576,540	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/15/2019	1,921,800	06/19/2019	1,964,600	Closing Purchase	12,828	12,828			100	
FAM9 Index	3	590,610	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,968,700	04/16/2019	1,892,400	Closing Purchase	(22,902)	(22,902)			100	
FAM9 Index	8	1,562,480	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,953,100	04/17/2019	1,892,400	Closing Purchase	(48,592)	(48,592)			100	
FAM9 Index	7	1,345,260	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/18/2019	1,921,800	06/19/2019	1,948,100	Closing Purchase	18,382	18,382			100	
FAM9 Index	6	1,153,080	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/26/2019	1,921,800	06/19/2019	1,958,400	Closing Purchase	21,936	21,936			100	
FAM9 Index	10	1,980,740	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,980,700	04/29/2019	1,892,400	Closing Purchase	(88,380)	(88,380)			100	
FAM9 Index	6	1,153,080	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/30/2019	1,921,800	06/19/2019	1,967,800	Closing Purchase	27,576	27,576			100	
FAM9 Index	6	1,183,860	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,973,100	04/30/2019	1,892,400	Closing Purchase	(48,444)	(48,444)			100	
FAM9 Index	7	1,377,750	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,968,200	05/01/2019	1,892,400	Closing Purchase	(53,098)	(53,098)			100	
FAM9 Index	12	2,306,160	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,921,800	06/19/2019	1,968,200	Closing Purchase	55,649	55,649			100	
FAM9 Index	5	991,400	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,982,800	05/03/2019	1,892,400	Closing Purchase	(45,220)	(45,220)			100	
FAM9 Index	6	1,153,080	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/06/2019	1,921,800	06/19/2019	1,959,800	Closing Purchase	22,776	22,776			100	
FAM9 Index	8	1,537,440	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,921,800	06/19/2019	1,934,900	Closing Purchase	10,468	10,468			100	
FAM9 Index	4	769,206	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	1,923,000	06/19/2019	1,911,100	Closing Purchase	(4,782)	(4,782)			100	
FAM9 Index	7	1,351,770	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,931,100	05/09/2019	1,892,400	Closing Purchase	(27,118)	(27,118)			100	
FAM9 Index	3	576,540	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/10/2019	1,921,800	06/19/2019	1,922,300	Closing Purchase	138	138			100	
FAM9 Index	4	773,080	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,932,700	05/10/2019	1,892,400	Closing Purchase	(16,136)	(16,136)			100	
FAM9 Index	3	560,987	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,870,000	06/05/2019	1,899,400	Closing Purchase	8,835	8,835			100	
FAM9 Index	4	761,640	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,904,100	05/15/2019	1,892,400	Closing Purchase	(4,696)	(4,696)			100	
FAM9 Index	9	1,727,090	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,919,000	05/16/2019	1,892,400	Closing Purchase	(23,966)	(23,966)			100	
FAM9 Index	4	747,983	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/16/2019	1,870,000	06/05/2019	1,910,000	Closing Purchase	16,002	16,002			100	
FAM9 Index	4	747,983	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/17/2019	1,870,000	06/05/2019	1,901,100	Closing Purchase	12,422	12,422			100	
FAM9 Index	18	3,411,020	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,895,000	05/22/2019	1,892,400	Closing Purchase	(4,772)	(4,772)			100	
FAM9 Index	3	576,540	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/22/2019	1,921,800	06/19/2019	1,887,300	Closing Purchase	(10,362)	(10,362)			100	
FAM9 Index	10	1,921,800	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,921,800	06/19/2019	1,854,800	Closing Purchase	(67,020)	(67,020)			100	
FAM9 Index	2	372,420	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,862,100	05/24/2019	1,848,500	Closing Purchase	(2,725)	(2,725)			100	
FAM9 Index	1	186,210	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,862,100	05/24/2019	1,892,400	Closing Purchase	3,026	3,026			100	
FAM9 Index	2	369,430	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,847,200	05/30/2019	1,823,500	Closing Purchase	(4,739)	(4,739)			100	
FAM9 Index	6	1,108,290	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,847,200	05/30/2019	1,848,500	Closing Purchase	794	794			100	
FAM9 Index	19	3,651,420	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/31/2019	1,921,800	06/19/2019	1,805,100	Closing Purchase	(221,846)	(221,846)			100	
FAM9 Index	7	1,289,481	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/03/2019	1,842,100	06/04/2019	1,818,300	Closing Purchase	(16,670)	(16,670)			100	
FAM9 Index	12	2,210,539	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,842,100	06/04/2019	1,823,500	Closing Purchase	(22,395)	(22,395)			100	
FAM9 Index	5	934,978	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/03/2019	1,870,000	06/05/2019	1,818,300	Closing Purchase	(25,827)	(25,827)			100	
FAM9 Index	9	1,729,620	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	1,921,800	06/19/2019	1,888,400	Closing Purchase	(30,096)	(30,096)			100	
FAM9 Index	7	1,331,050	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,901,500	06/10/2019	1,899,400	Closing Purchase	(1,466)	(1,466)			100	
FAM9 Index	3	576,904	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,923,000	06/19/2019	1,899,400	Closing Purchase	(7,082)	(7,082)			100	
FAM9 Index	5	960,900	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	1,921,800	06/19/2019	1,911,100	Closing Purchase	(5,370)	(5,370)			100	

E21.30

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAU9 Index	5	977,200	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,954,400	09/19/2019	1,932,200	Closing Purchase	(11,109)	(11,109)			100	
FAU9 Index	5	966,300	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,932,600	06/21/2019	1,925,700	Closing Purchase	(3,464)	(3,464)			100	
FAU9 Index	5	977,200	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/24/2019	1,954,400	09/19/2019	1,933,000	Closing Purchase	(10,729)	(10,729)			100	
FAU9 Index	4	780,240	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,950,600	06/28/2019	1,925,700	Closing Purchase	(9,971)	(9,971)			100	
FAU9 Index	9	1,759,480	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,955,000	07/01/2019	1,925,700	Closing Purchase	(26,375)	(26,375)			100	
FAU9 Index	5	984,050	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,968,100	07/05/2019	1,925,700	Closing Purchase	(21,214)	(21,214)			100	
FAU9 Index	11	2,149,840	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/17/2019	1,954,400	09/19/2019	1,944,300	Closing Purchase	(11,151)	(11,151)			100	
FAU9 Index	8	1,573,200	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,966,500	07/25/2019	1,925,700	Closing Purchase	(32,662)	(32,662)			100	
FAU9 Index	55	10,749,200	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/01/2019	1,954,400	09/19/2019	1,940,100	Closing Purchase	(79,086)	(79,086)			100	
FAU9 Index	6	1,172,640	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/02/2019	1,954,400	09/19/2019	1,916,800	Closing Purchase	(22,582)	(22,582)			100	
FAU9 Index	24	4,690,560	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,954,400	09/19/2019	1,877,200	Closing Purchase	(185,490)	(185,490)			100	
FAU9 Index	9	1,758,960	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,954,400	09/19/2019	1,851,500	Closing Purchase	(92,644)	(92,644)			100	
FAU9 Index	10	1,876,000	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,876,000	08/06/2019	1,925,700	Closing Purchase	49,672	49,672			100	
FAU9 Index	18	3,390,020	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,883,300	08/06/2019	1,925,700	Closing Purchase	76,190	76,190			100	
FAU9 Index	36	6,780,040	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,883,300	08/06/2019	1,925,700	Closing Purchase	152,379	152,379			100	
FAU9 Index	18	3,517,920	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	1,954,400	09/19/2019	1,872,600	Closing Purchase	(147,327)	(147,327)			100	
FAU9 Index	15	2,837,140	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,891,400	08/07/2019	1,925,700	Closing Purchase	51,368	51,368			100	
FAU9 Index	13	2,469,260	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,899,400	08/08/2019	1,925,700	Closing Purchase	34,114	34,114			100	
FAU9 Index	3	586,320	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/08/2019	1,954,400	09/19/2019	1,921,900	Closing Purchase	(9,761)	(9,761)			100	
FAU9 Index	4	761,280	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,903,200	08/09/2019	1,925,700	Closing Purchase	8,989	8,989			100	
FAU9 Index	7	1,377,670	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,968,100	09/12/2019	1,885,100	Closing Purchase	(58,139)	(58,139)			100	
FAU9 Index	8	1,524,770	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,906,000	08/13/2019	1,925,700	Closing Purchase	15,768	15,768			100	
FAU9 Index	6	1,106,520	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,844,200	08/14/2019	1,925,700	Closing Purchase	48,883	48,883			100	
FAU9 Index	10	1,849,100	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,849,100	08/16/2019	1,925,700	Closing Purchase	76,572	76,572			100	
FAU9 Index	17	3,214,190	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,890,700	09/19/2019	1,925,700	Closing Purchase	59,453	59,453			100	
FAU9 Index	4	772,600	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,931,500	09/10/2019	1,875,000	Closing Purchase	(22,602)	(22,602)			100	
FAU9 Index	5	957,950	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,915,900	09/05/2019	1,848,700	Closing Purchase	(33,636)	(33,636)			100	
FAU9 Index	4	766,360	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/27/2019	1,915,900	09/05/2019	1,833,600	Closing Purchase	(32,955)	(32,955)			100	
FAU9 Index	12	2,251,680	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,876,400	08/29/2019	1,925,700	Closing Purchase	59,126	59,126			100	
FAU9 Index	3	586,320	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,954,400	09/19/2019	1,880,200	Closing Purchase	(22,271)	(22,271)			100	
FAU9 Index	6	1,182,540	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,970,900	09/13/2019	1,880,200	Closing Purchase	(54,442)	(54,442)			100	
FAU9 Index	5	928,960	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,857,900	09/03/2019	1,925,700	Closing Purchase	33,876	33,876			100	
FAU9 Index	5	957,950	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,915,900	09/05/2019	1,925,700	Closing Purchase	4,886	4,886			100	
FAU9 Index	2	391,900	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,959,500	09/11/2019	1,915,000	Closing Purchase	(8,907)	(8,907)			100	
FAU9 Index	10	1,925,700	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,925,700	09/09/2019	1,848,700	Closing Purchase	(77,073)	(77,073)			100	
FAU9 Index	2	386,300	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,931,500	09/10/2019	1,848,700	Closing Purchase	(16,575)	(16,575)			100	
FAU9 Index	14	2,743,300	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,959,500	09/11/2019	1,875,000	Closing Purchase	(118,306)	(118,306)			100	
FAU9 Index	3	590,430	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,968,100	09/12/2019	1,915,000	Closing Purchase	(15,941)	(15,941)			100	
FAU9 Index	4	788,360	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,970,900	09/13/2019	1,885,100	Closing Purchase	(34,342)	(34,342)			100	
FAU9 Index	8	1,563,530	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/16/2019	1,954,400	09/19/2019	1,954,400	Closing Purchase	(20)	(20)			100	
FAU9 Index	4	6,058,640	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/18/2019	1,954,400	09/19/2019	1,955,700	Closing Purchase	3,894	3,894			100	
FAU9 Index	31	586,320	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,954,400	09/19/2019	1,880,200	Closing Purchase	(22,271)	(22,271)			100	
FAZ9 Index	4	785,840	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,964,600	09/19/2019	1,956,500	Closing Purchase	(3,268)	(3,268)			100	
FAZ9 Index	12	2,455,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/23/2019	2,046,000	12/19/2019	1,954,400	Closing Purchase	(109,962)	(109,962)			100	
FAZ9 Index	12	2,455,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/24/2019	2,046,000	12/19/2019	1,930,000	Closing Purchase	(139,242)	(139,242)			100	
FAZ9 Index	11	2,142,030	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,947,300	09/25/2019	1,956,500	Closing Purchase	10,042	10,042			100	
FAZ9 Index	5	1,023,000	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/26/2019	2,046,000	12/19/2019	1,944,000	Closing Purchase	(51,037)	(51,037)			100	
FAZ9 Index	4	818,400	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	2,046,000	12/19/2019	1,922,700	Closing Purchase	(49,318)	(49,318)			100	
FAZ9 Index	6	1,121,940	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,869,900	10/02/2019	1,956,500	Closing Purchase	51,917	51,917			100	
FAZ9 Index	2	374,920	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,874,600	10/09/2019	1,956,500	Closing Purchase	16,366	16,366			100	
FAZ9 Index	9	1,695,330	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,883,700	10/10/2019	1,956,500	Closing Purchase	65,456	65,456			100	
FAZ9 Index	7	1,314,780	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,878,300	10/10/2019	1,956,500	Closing Purchase	54,720	54,720			100	
FAZ9 Index	7	1,349,040	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,927,200	10/11/2019	1,956,500	Closing Purchase	20,460	20,460			100	
FAZ9 Index	12	2,455,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/14/2019	2,046,000	12/19/2019	1,906,400	Closing Purchase	(167,562)	(167,562)			100	
FAZ9 Index	11	2,102,750	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,911,600	10/14/2019	1,956,500	Closing Purchase	49,322	49,322			100	
FAZ9 Index	26	5,072,340	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,950,900	10/21/2019	1,956,500	Closing Purchase	14,376	14,376			100	
FAZ9 Index	17	3,478,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/23/2019	2,046,000	12/19/2019	1,944,600	Closing Purchase	(172,439)	(172,439)			100	
FAZ9 Index	16	3,163,680	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,977,300	10/28/2019	1,956,500	Closing Purchase	(33,393)	(33,393)			100	

E21.31



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAZ9 Index	7	1,432,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/30/2019	2,046.0000	12/19/2019	1,965.7000	Closing Purchase	(56,264)	(56,264)				100
FAZ9 Index	10	1,979,410	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,979.4000	11/01/2019	1,956.5000	Closing Purchase	(22,981)	(22,981)				100
FAZ9 Index	9	1,791,990	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,991.1000	11/04/2019	1,956.5000	Closing Purchase	(31,204)	(31,204)				100
FAZ9 Index	7	1,403,350	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,004.8000	11/05/2019	1,956.5000	Closing Purchase	(33,850)	(33,850)				100
FAZ9 Index	8	1,636,800	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/06/2019	2,046.0000	12/19/2019	1,991.2000	Closing Purchase	(43,858)	(43,858)				100
FAZ9 Index	11	2,208,470	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,007.7000	11/07/2019	1,956.5000	Closing Purchase	(56,398)	(56,398)				100
FAZ9 Index	8	1,636,800	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/13/2019	2,046.0000	12/19/2019	1,980.1000	Closing Purchase	(52,718)	(52,718)				100
FAZ9 Index	4	818,400	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/21/2019	2,046.0000	12/19/2019	1,982.1000	Closing Purchase	(25,574)	(25,574)				100
FAZ9 Index	13	2,636,890	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,028.4000	11/27/2019	1,956.5000	Closing Purchase	(93,532)	(93,532)				100
FAZ9 Index	17	3,478,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	2,046.0000	12/19/2019	1,974.6000	Closing Purchase	(121,389)	(121,389)				100
FAZ9 Index	8	1,602,360	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,003.0000	12/05/2019	1,956.5000	Closing Purchase	(37,217)	(37,217)				100
FAZ9 Index	11	2,240,810	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,037.1000	12/12/2019	1,956.5000	Closing Purchase	(88,738)	(88,738)				100
FAZ9 Index	29	5,933,400	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/12/2019	2,046.0000	12/19/2019	2,037.1000	Closing Purchase	(25,911)	(25,911)				100
FAZ9 Index	7	1,427,580	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,039.4000	12/16/2019	1,956.5000	Closing Purchase	(58,080)	(58,080)				100
FAZ9 Index	3	613,800	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/17/2019	2,046.0000	12/19/2019	2,045.4000	Closing Purchase	(190)	(190)				100
FAZ9 Index	4	818,360	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,045.9000	12/18/2019	1,956.5000	Closing Purchase	(35,788)	(35,788)				100
FAZ9 Index	2	409,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,046.0000	12/19/2019	1,956.5000	Closing Purchase	(17,914)	(17,914)				100
MESM9 Index	4	207,780	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,038.9000	06/19/2019	1,051.3000	Closing Purchase	2,454	2,454				50
MESM9 Index	2	103,890	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/14/2019	1,038.9000	06/19/2019	1,047.8000	Closing Purchase	882	882				50
MESM9 Index	11	571,395	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/15/2019	1,038.9000	06/19/2019	1,060.4000	Closing Purchase	11,781	11,781				50
MESM9 Index	3	159,165	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,061.1000	03/15/2019	1,052.3000	Closing Purchase	(1,332)	(1,332)				50
MESM9 Index	15	801,865	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,069.2000	03/18/2019	1,052.3000	Closing Purchase	(12,700)	(12,700)				50
MESM9 Index	2	107,410	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,074.1000	03/18/2019	1,052.3000	Closing Purchase	(2,188)	(2,188)				50
MESM9 Index	12	644,240	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,073.7000	03/19/2019	1,052.3000	Closing Purchase	(12,908)	(12,908)				50
MESM9 Index	10	519,450	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	1,038.9000	06/19/2019	1,076.8000	Closing Purchase	18,910	18,910				50
MESM9 Index	6	323,280	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,077.6000	03/19/2019	1,052.3000	Closing Purchase	(7,614)	(7,614)				50
MESM9 Index	5	259,725	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/20/2019	1,038.9000	06/19/2019	1,079.3000	Closing Purchase	10,080	10,080				50
MESM9 Index	6	311,670	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/21/2019	1,038.9000	06/19/2019	1,072.2000	Closing Purchase	9,966	9,966				50
MESM9 Index	14	751,800	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,074.0000	03/21/2019	1,052.3000	Closing Purchase	(15,246)	(15,246)				50
MESM9 Index	44	2,285,580	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,038.9000	06/19/2019	1,053.2000	Closing Purchase	31,265	31,265				50
MESM9 Index	4	209,960	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,049.8000	03/22/2019	1,052.3000	Closing Purchase	484	484				50
MESM9 Index	10	519,450	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,038.9000	06/19/2019	1,046.0000	Closing Purchase	3,520	3,520				50
MESM9 Index	11	571,395	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,038.9000	06/19/2019	1,044.5000	Closing Purchase	3,036	3,036				50
MESM9 Index	8	415,560	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,038.9000	06/19/2019	1,048.5000	Closing Purchase	3,808	3,808				50
MESM9 Index	25	1,315,475	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,052.4000	03/26/2019	1,052.3000	Closing Purchase	(199)	(199)				50
MESM9 Index	10	519,450	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/26/2019	1,038.9000	06/19/2019	1,048.1000	Closing Purchase	4,550	4,550				50
MESM9 Index	4	207,780	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/27/2019	1,038.9000	06/19/2019	1,041.7000	Closing Purchase	539	539				50
MESM9 Index	2	103,890	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/28/2019	1,038.9000	06/19/2019	1,046.9000	Closing Purchase	792	792				50
MESM9 Index	16	845,660	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,057.1000	03/29/2019	1,052.3000	Closing Purchase	(3,884)	(3,884)				50
MESM9 Index	6	311,670	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/29/2019	1,038.9000	06/19/2019	1,057.9000	Closing Purchase	5,676	5,676				50
MESM9 Index	36	1,928,045	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,071.1000	04/01/2019	1,052.3000	Closing Purchase	(34,048)	(34,048)				50
MESM9 Index	7	375,935	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,074.1000	04/01/2019	1,052.3000	Closing Purchase	(7,658)	(7,658)				50
MESM9 Index	14	727,230	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,038.9000	06/19/2019	1,073.6000	Closing Purchase	24,199	24,199				50
MESM9 Index	1	51,945	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,038.9000	06/19/2019	1,070.8000	Closing Purchase	1,591	1,591				50
MESM9 Index	26	1,408,065	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,083.1000	04/03/2019	1,052.3000	Closing Purchase	(40,178)	(40,178)				50
MESM9 Index	23	1,194,735	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/03/2019	1,038.9000	06/19/2019	1,079.2000	Closing Purchase	46,214	46,214				50
MESM9 Index	24	1,299,665	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,083.1000	04/04/2019	1,052.3000	Closing Purchase	(37,000)	(37,000)				50
MESM9 Index	15	819,700	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,092.9000	04/08/2019	1,052.3000	Closing Purchase	(30,535)	(30,535)				50
MESM9 Index	14	727,230	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/09/2019	1,038.9000	06/19/2019	1,093.2000	Closing Purchase	37,944	37,944				50
MESM9 Index	5	259,725	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/10/2019	1,038.9000	06/19/2019	1,096.6000	Closing Purchase	14,405	14,405				50
MESM9 Index	23	1,244,760	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,082.4000	04/11/2019	1,052.3000	Closing Purchase	(34,706)	(34,706)				50
MESM9 Index	14	763,415	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,090.6000	04/12/2019	1,052.3000	Closing Purchase	(26,861)	(26,861)				50
MESM9 Index	17	883,065	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	1,038.9000	06/19/2019	1,090.6000	Closing Purchase	43,871	43,871				50
MESM9 Index	8	434,560	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,086.4000	04/15/2019	1,052.3000	Closing Purchase	(13,672)	(13,672)				50
MESM9 Index	8	438,160	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,095.4000	04/16/2019	1,052.3000	Closing Purchase	(17,272)	(17,272)				50
MESM9 Index	14	727,230	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/17/2019	1,038.9000	06/19/2019	1,098.2000	Closing Purchase	41,454	41,454				50
MESM9 Index	7	363,615	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/18/2019	1,038.9000	06/19/2019	1,093.4000	Closing Purchase	19,037	19,037				50
MESM9 Index	6	325,680	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,085.6000	04/22/2019	1,052.3000	Closing Purchase	(10,014)	(10,014)				50

E21.32

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MESM9 Index	8	415,560	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/26/2019	1,038,900	06/19/2019	1,078,200	Closing Purchase	15,688	15,688				50
MESM9 Index	20	1,082,255	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,082,300	04/29/2019	1,052,300	Closing Purchase	(30,034)	(30,034)				50
MESM9 Index	7	363,615	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/30/2019	1,038,900	06/19/2019	1,075,500	Closing Purchase	12,782	12,782				50
MESM9 Index	13	702,455	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,080,700	04/30/2019	1,052,300	Closing Purchase	(18,512)	(18,512)				50
MESM9 Index	20	1,081,905	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,081,900	05/01/2019	1,052,300	Closing Purchase	(29,684)	(29,684)				50
MESM9 Index	33	1,714,185	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,038,900	06/19/2019	1,081,900	Closing Purchase	70,827	70,827				50
MESM9 Index	9	489,015	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,086,700	05/03/2019	1,052,300	Closing Purchase	(15,516)	(15,516)				50
MESM9 Index	15	779,175	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/06/2019	1,038,900	06/19/2019	1,056,800	Closing Purchase	13,365	13,365				50
MESM9 Index	13	691,925	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,064,500	05/06/2019	1,052,300	Closing Purchase	(7,982)	(7,982)				50
MESM9 Index	28	1,454,460	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,038,900	06/19/2019	1,051,900	Closing Purchase	18,069	18,069				50
MESM9 Index	22	1,142,790	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,038,900	06/19/2019	1,038,100	Closing Purchase	(967)	(967)				50
MESM9 Index	17	883,065	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	1,038,900	06/19/2019	1,014,300	Closing Purchase	(20,968)	(20,968)				50
MESM9 Index	15	771,525	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,028,700	05/09/2019	1,052,300	Closing Purchase	17,640	17,640				50
MESM9 Index	18	935,010	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/10/2019	1,038,900	06/19/2019	1,027,300	Closing Purchase	(10,512)	(10,512)				50
MESM9 Index	11	566,610	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,030,200	05/10/2019	1,052,300	Closing Purchase	12,111	12,111				50
MESM9 Index	13	674,205	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,037,200	06/19/2019	1,001,100	Closing Purchase	(23,552)	(23,552)				50
MESM9 Index	6	311,171	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/14/2019	1,037,200	06/19/2019	1,009,500	Closing Purchase	(8,345)	(8,345)				50
MESM9 Index	4	202,100	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,010,500	03/14/2019	1,052,300	Closing Purchase	8,344	8,344				50
MESM9 Index	20	1,012,000	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,012,000	05/15/2019	1,052,300	Closing Purchase	40,221	40,221				50
MESM9 Index	15	757,950	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,010,600	05/16/2019	1,052,300	Closing Purchase	31,215	31,215				50
MESM9 Index	5	259,725	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/16/2019	1,038,900	06/19/2019	1,007,400	Closing Purchase	(7,895)	(7,895)				50
MESM9 Index	21	1,090,845	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/17/2019	1,038,900	06/19/2019	992,400	Closing Purchase	(48,933)	(48,933)				50
MESM9 Index	10	493,000	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	986,000	05/20/2019	1,052,300	Closing Purchase	33,110	33,110				50
MESM9 Index	16	796,220	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	995,300	05/22/2019	1,052,300	Closing Purchase	45,556	45,556				50
MESM9 Index	6	311,670	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/22/2019	1,038,900	06/19/2019	994,400	Closing Purchase	(13,374)	(13,374)				50
MESM9 Index	22	1,142,790	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,038,900	06/19/2019	976,600	Closing Purchase	(68,567)	(68,567)				50
MESM9 Index	15	779,175	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,038,900	06/19/2019	976,800	Closing Purchase	(46,625)	(46,625)				50
MESM9 Index	14	687,750	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	982,500	05/24/2019	1,052,300	Closing Purchase	48,804	48,804				50
MESM9 Index	9	450,738	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,001,600	06/05/2019	978,500	Closing Purchase	(10,453)	(10,453)				50
MESM9 Index	24	1,194,780	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	995,700	03/30/2019	1,052,300	Closing Purchase	67,885	67,885				50
MESM9 Index	20	1,038,900	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/30/2019	1,038,900	06/19/2019	995,300	Closing Purchase	(43,719)	(43,719)				50
MESM9 Index	12	601,449	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/31/2019	1,002,400	06/04/2019	990,500	Closing Purchase	(7,214)	(7,214)				50
MESM9 Index	13	651,570	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/03/2019	1,002,400	06/04/2019	1,006,700	Closing Purchase	2,758	2,758				50
MESM9 Index	14	701,691	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,002,400	06/04/2019	1,052,300	Closing Purchase	34,864	34,864				50
MESM9 Index	9	450,738	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/31/2019	1,001,600	06/05/2019	990,500	Closing Purchase	(5,061)	(5,061)				50
MESM9 Index	10	510,550	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	1,021,100	06/12/2019	1,001,700	Closing Purchase	(9,740)	(9,740)				50
MESM9 Index	12	612,660	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	1,021,100	06/12/2019	1,013,200	Closing Purchase	(4,788)	(4,788)				50
MESM9 Index	9	459,495	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,021,100	06/12/2019	978,500	Closing Purchase	(19,211)	(19,211)				50
MESM9 Index	19	985,376	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/14/2019	1,037,200	06/19/2019	1,008,300	Closing Purchase	(27,566)	(27,566)				50
MESM9 Index	7	363,033	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	1,037,200	06/19/2019	1,001,700	Closing Purchase	(12,466)	(12,466)				50
MESM9 Index	11	571,395	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,038,900	06/19/2019	1,001,100	Closing Purchase	(20,843)	(20,843)				50
MESM9 Index	10	509,800	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019,600	09/18/2019	1,040,900	Closing Purchase	10,584	10,584				50
MESM9 Index	36	1,892,970	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,051,700	06/21/2019	1,034,300	Closing Purchase	(31,376)	(31,376)				50
MESM9 Index	9	458,820	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/24/2019	1,019,600	09/18/2019	1,051,000	Closing Purchase	14,084	14,084				50
MESM9 Index	11	576,070	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,047,400	06/26/2019	1,034,300	Closing Purchase	(7,250)	(7,250)				50
MESM9 Index	18	946,710	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,051,900	06/28/2019	1,034,300	Closing Purchase	(15,913)	(15,913)				50
MESM9 Index	6	320,135	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,067,100	07/01/2019	1,034,300	Closing Purchase	(9,869)	(9,869)				50
MESM9 Index	3	158,310	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,055,400	07/05/2019	1,034,300	Closing Purchase	(3,177)	(3,177)				50
MESM9 Index	11	560,780	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/08/2019	1,019,600	09/18/2019	1,049,400	Closing Purchase	16,345	16,345				50
MESM9 Index	30	1,578,000	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,052,000	07/11/2019	1,034,300	Closing Purchase	(26,672)	(26,672)				50
MESM9 Index	6	305,880	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/15/2019	1,019,600	09/18/2019	1,056,900	Closing Purchase	11,166	11,166				50
MESM9 Index	15	764,700	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/17/2019	1,019,600	09/18/2019	1,051,700	Closing Purchase	24,014	24,014				50
MESM9 Index	15	764,700	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/24/2019	1,019,600	09/18/2019	1,053,600	Closing Purchase	25,439	25,439				50
MESM9 Index	28	1,427,440	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/30/2019	1,019,600	09/18/2019	1,036,400	Closing Purchase	23,406	23,406				50
MESM9 Index	14	713,720	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/31/2019	1,019,600	09/18/2019	1,026,200	Closing Purchase	4,563	4,563				50
MESM9 Index	43	2,170,285	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,009,400	08/01/2019	1,034,300	Closing Purchase	53,286	53,286				50
MESM9 Index	19	968,620	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/02/2019	1,019,600	09/18/2019	995,400	Closing Purchase	(23,057)	(23,057)				50
MESM9 Index	37	1,886,260	MESM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,019,600	09/18/2019	966,700	Closing Purchase	(98,035)	(98,035)				50

E21.33

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MESU9 Index	17	866,660	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,019.6000	09/18/2019	953.5000	Closing Purchase	(56,254)	(56,254)				50
MESU9 Index	5	254,900	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019.6000	09/18/2019	974.8000	Closing Purchase	(11,220)	(11,220)				50
MESU9 Index	41	2,090,180	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019.6000	09/18/2019	970.3000	Closing Purchase	(101,171)	(101,171)				50
MESU9 Index	72	3,493,185	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	970.3000	08/06/2019	1,034.3000	Closing Purchase	230,003	230,003				50
MESU9 Index	20	1,019,600	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	1,019.6000	09/18/2019	967.8000	Closing Purchase	(51,861)	(51,861)				50
MESU9 Index	26	1,265,290	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	973.3000	08/07/2019	1,034.3000	Closing Purchase	79,195	79,195				50
MESU9 Index	20	981,100	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	981.1000	08/08/2019	1,034.3000	Closing Purchase	53,119	53,119				50
MESU9 Index	5	254,900	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/08/2019	1,019.6000	09/18/2019	985.4000	Closing Purchase	(8,570)	(8,570)				50
MESU9 Index	8	391,200	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	978.0000	08/09/2019	1,034.3000	Closing Purchase	22,488	22,488				50
MESU9 Index	13	672,555	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,034.7000	09/13/2019	965.3000	Closing Purchase	(45,159)	(45,159)				50
MESU9 Index	18	882,990	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	981.1000	08/13/2019	1,034.3000	Closing Purchase	47,807	47,807				50
MESU9 Index	16	815,680	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/15/2019	1,019.6000	09/18/2019	954.5000	Closing Purchase	(52,145)	(52,145)				50
MESU9 Index	43	2,075,600	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	965.4000	08/16/2019	1,034.3000	Closing Purchase	147,971	147,971				50
MESU9 Index	29	1,413,745	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	975.0000	09/19/2019	1,034.3000	Closing Purchase	85,872	85,872				50
MESU9 Index	29	1,478,420	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/22/2019	1,019.6000	09/18/2019	971.1000	Closing Purchase	(70,443)	(70,443)				50
MESU9 Index	32	1,631,360	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,019.6000	09/18/2019	967.8000	Closing Purchase	(83,050)	(83,050)				50
MESU9 Index	28	1,427,440	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,019.6000	09/18/2019	957.6000	Closing Purchase	(86,904)	(86,904)				50
MESU9 Index	16	768,560	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	960.7000	08/26/2019	1,034.3000	Closing Purchase	58,815	58,815				50
MESU9 Index	7	362,145	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/27/2019	1,034.7000	09/13/2019	964.4000	Closing Purchase	(24,633)	(24,633)				50
MESU9 Index	28	1,362,215	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	973.0000	08/29/2019	1,034.3000	Closing Purchase	85,691	85,691				50
MESU9 Index	14	713,720	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,019.6000	09/18/2019	982.5000	Closing Purchase	(26,027)	(26,027)				50
MESU9 Index	14	713,720	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,019.6000	09/18/2019	982.5000	Closing Purchase	(26,027)	(26,027)				50
MESU9 Index	7	360,115	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/03/2019	1,028.9000	09/12/2019	976.1000	Closing Purchase	(18,508)	(18,508)				50
MESU9 Index	27	1,358,370	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,006.2000	09/05/2019	1,034.3000	Closing Purchase	37,826	37,826				50
MESU9 Index	2	101,970	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,019.7000	09/11/2019	1,011.2000	Closing Purchase	(858)	(858)				50
MESU9 Index	12	607,200	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,012.0000	09/09/2019	1,034.3000	Closing Purchase	13,331	13,331				50
MESU9 Index	9	455,175	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,011.5000	09/10/2019	1,034.3000	Closing Purchase	10,224	10,224				50
MESU9 Index	21	1,070,685	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019.7000	09/11/2019	1,034.3000	Closing Purchase	15,245	15,245				50
MESU9 Index	8	411,560	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,028.9000	09/12/2019	1,011.2000	Closing Purchase	(7,112)	(7,112)				50
MESU9 Index	1	51,735	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/03/2019	1,034.7000	09/13/2019	976.1000	Closing Purchase	(2,934)	(2,934)				50
MESU9 Index	12	611,760	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/16/2019	1,019.6000	09/18/2019	1,025.9000	Closing Purchase	3,731	3,731				50
MESU9 Index	27	1,376,460	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/18/2019	1,019.6000	09/18/2019	1,022.5000	Closing Purchase	3,806	3,806				50
MESU9 Index	6	305,880	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,019.6000	09/18/2019	965.3000	Closing Purchase	(16,313)	(16,313)				50
MESZ9 Index	11	563,475	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,024.5000	09/19/2019	1,022.1000	Closing Purchase	(1,360)	(1,360)				50
MESZ9 Index	14	775,559	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/20/2019	1,107.9000	12/19/2019	1,020.1000	Closing Purchase	(61,539)	(61,539)				50
MESZ9 Index	6	332,382	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/20/2019	1,107.9000	12/19/2019	1,020.5000	Closing Purchase	(26,254)	(26,254)				50
MESZ9 Index	12	664,765	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/23/2019	1,107.9000	12/19/2019	1,016.3000	Closing Purchase	(55,028)	(55,028)				50
MESZ9 Index	9	459,405	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,020.9000	09/23/2019	1,022.1000	Closing Purchase	508	508				50
MESZ9 Index	14	775,559	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/24/2019	1,107.9000	12/19/2019	1,013.0000	Closing Purchase	(66,509)	(66,509)				50
MESZ9 Index	14	706,930	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,009.9000	09/25/2019	1,022.1000	Closing Purchase	8,490	8,490				50
MESZ9 Index	11	609,368	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/26/2019	1,107.9000	12/19/2019	1,010.9000	Closing Purchase	(53,412)	(53,412)				50
MESZ9 Index	7	387,780	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	1,107.9000	12/19/2019	1,001.5000	Closing Purchase	(37,280)	(37,280)				50
MESZ9 Index	8	394,200	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	985.5000	10/02/2019	1,022.1000	Closing Purchase	14,611	14,611				50
MESZ9 Index	5	249,400	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	997.6000	10/09/2019	1,022.1000	Closing Purchase	6,107	6,107				50
MESZ9 Index	12	602,820	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,004.7000	10/10/2019	1,022.1000	Closing Purchase	10,397	10,397				50
MESZ9 Index	10	500,400	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,000.8000	10/10/2019	1,022.1000	Closing Purchase	10,614	10,614				50
MESZ9 Index	20	1,025,800	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,025.8000	10/11/2019	1,022.1000	Closing Purchase	(3,772)	(3,772)				50
MESZ9 Index	21	1,163,339	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/14/2019	1,107.9000	12/19/2019	1,021.0000	Closing Purchase	(91,349)	(91,349)				50
MESZ9 Index	18	918,000	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,020.0000	10/14/2019	1,022.1000	Closing Purchase	1,825	1,825				50
MESZ9 Index	10	514,150	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,028.3000	10/16/2019	1,022.1000	Closing Purchase	(3,136)	(3,136)				50
MESZ9 Index	5	257,025	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,028.1000	10/18/2019	1,022.1000	Closing Purchase	(1,518)	(1,518)				50
MESZ9 Index	5	276,985	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/21/2019	1,107.9000	12/19/2019	1,033.8000	Closing Purchase	(18,553)	(18,553)				50
MESZ9 Index	9	498,574	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/23/2019	1,107.9000	12/19/2019	1,036.0000	Closing Purchase	(32,406)	(32,406)				50
MESZ9 Index	4	207,580	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,037.9000	10/24/2019	1,022.1000	Closing Purchase	(3,174)	(3,174)				50
MESZ9 Index	21	1,102,775	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,050.3000	10/28/2019	1,022.1000	Closing Purchase	(29,645)	(29,645)				50
MESZ9 Index	15	830,956	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/30/2019	1,107.9000	12/19/2019	1,040.1000	Closing Purchase	(50,935)	(50,935)				50
MESZ9 Index	20	1,107,941	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/31/2019	1,107.9000	12/19/2019	1,036.3000	Closing Purchase	(71,678)	(71,678)				50
MESZ9 Index	19	1,004,340	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,057.2000	11/01/2019	1,022.1000	Closing Purchase	(33,413)	(33,413)				50

E21.34

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MESZ9 Index	21	1,124,330	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,070,800	11/04/2019	1,022,100	Closing Purchase	(51,200)	(51,200)				50
MESZ9 Index	12	644,460	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,074,100	11/05/2019	1,022,100	Closing Purchase	(31,243)	(31,243)				50
MESZ9 Index	7	387,780	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/06/2019	1,107,900	12/19/2019	1,070,100	Closing Purchase	(13,270)	(13,270)				50
MESZ9 Index	17	916,895	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,078,700	11/07/2019	1,022,100	Closing Purchase	(48,171)	(48,171)				50
MESZ9 Index	25	1,384,927	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/13/2019	1,107,900	12/19/2019	1,044,300	Closing Purchase	(79,702)	(79,702)				50
MESZ9 Index	27	1,415,070	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,048,200	11/21/2019	1,022,100	Closing Purchase	(35,332)	(35,332)				50
MESZ9 Index	30	1,589,250	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,059,500	11/25/2019	1,022,100	Closing Purchase	(56,208)	(56,208)				50
MESZ9 Index	24	1,266,600	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,055,500	11/27/2019	1,022,100	Closing Purchase	(40,166)	(40,166)				50
MESZ9 Index	39	2,160,486	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	1,107,900	12/19/2019	1,029,800	Closing Purchase	(152,431)	(152,431)				50
MESZ9 Index	13	677,150	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,041,800	12/04/2019	1,022,100	Closing Purchase	(12,832)	(12,832)				50
MESZ9 Index	9	470,790	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,046,200	12/05/2019	1,022,100	Closing Purchase	(10,877)	(10,877)				50
MESZ9 Index	17	893,350	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,051,000	12/06/2019	1,022,100	Closing Purchase	(24,626)	(24,626)				50
MESZ9 Index	39	2,114,970	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,084,600	12/12/2019	1,022,100	Closing Purchase	(122,015)	(122,015)				50
MESZ9 Index	79	4,376,369	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/12/2019	1,107,900	12/19/2019	1,084,600	Closing Purchase	(92,483)	(92,483)				50
MESZ9 Index	15	820,725	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,094,300	12/16/2019	1,022,100	Closing Purchase	(54,204)	(54,204)				50
MESZ9 Index	9	498,574	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/17/2019	1,107,900	12/19/2019	1,103,100	Closing Purchase	(2,211)	(2,211)				50
MESZ9 Index	11	609,950	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,109,000	12/18/2019	1,022,100	Closing Purchase	(47,835)	(47,835)				50
MESZ9 Index	29	1,606,515	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,107,900	12/19/2019	1,022,100	Closing Purchase	(124,574)	(124,574)				50
MFSM9 Index	7	663,985	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,100	06/19/2019	1,856,800	Closing Purchase	(14,148)	(14,148)				50
MFSM9 Index	15	1,422,825	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,100	06/19/2019	1,859,400	Closing Purchase	(28,304)	(28,304)				50
MFSM9 Index	8	743,080	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,857,700	03/14/2019	1,852,000	Closing Purchase	(2,312)	(2,312)				50
MFSM9 Index	11	1,043,405	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/15/2019	1,897,100	06/19/2019	1,871,400	Closing Purchase	(14,178)	(14,178)				50
MFSM9 Index	4	375,330	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,876,700	03/15/2019	1,852,000	Closing Purchase	(4,946)	(4,946)				50
MFSM9 Index	11	1,033,740	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,879,500	03/18/2019	1,852,000	Closing Purchase	(15,183)	(15,183)				50
MFSM9 Index	4	377,220	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,886,100	03/18/2019	1,852,000	Closing Purchase	(6,836)	(6,836)				50
MFSM9 Index	11	1,042,735	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,895,900	03/19/2019	1,852,000	Closing Purchase	(24,178)	(24,178)				50
MFSM9 Index	8	758,840	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	1,897,100	06/19/2019	1,890,300	Closing Purchase	(2,752)	(2,752)				50
MFSM9 Index	2	189,080	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,890,800	03/19/2019	1,852,000	Closing Purchase	(3,888)	(3,888)				50
MFSM9 Index	4	379,420	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/20/2019	1,897,100	06/19/2019	1,893,000	Closing Purchase	(846)	(846)				50
MFSM9 Index	9	853,695	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/21/2019	1,897,100	06/19/2019	1,881,400	Closing Purchase	(7,090)	(7,090)				50
MFSM9 Index	18	1,697,400	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,885,600	03/21/2019	1,852,000	Closing Purchase	(30,311)	(30,311)				50
MFSM9 Index	53	5,027,315	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,897,100	06/19/2019	1,859,600	Closing Purchase	(99,714)	(99,714)				50
MFSM9 Index	4	371,700	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,858,500	03/22/2019	1,852,000	Closing Purchase	(1,316)	(1,316)				50
MFSM9 Index	12	1,138,260	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,897,100	06/19/2019	1,851,500	Closing Purchase	(27,397)	(27,397)				50
MFSM9 Index	7	663,985	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,897,100	06/19/2019	1,848,000	Closing Purchase	(17,198)	(17,198)				50
MFSM9 Index	8	758,840	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,897,100	06/19/2019	1,852,000	Closing Purchase	(18,072)	(18,072)				50
MFSM9 Index	29	2,709,190	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,868,400	03/26/2019	1,852,000	Closing Purchase	(23,904)	(23,904)				50
MFSM9 Index	15	1,422,825	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/26/2019	1,897,100	06/19/2019	1,862,900	Closing Purchase	(25,709)	(25,709)				50
MFSM9 Index	8	758,840	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/27/2019	1,897,100	06/19/2019	1,861,700	Closing Purchase	(14,197)	(14,197)				50
MFSM9 Index	10	929,600	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,859,200	03/28/2019	1,852,000	Closing Purchase	(3,639)	(3,639)				50
MFSM9 Index	8	746,400	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,866,000	03/29/2019	1,852,000	Closing Purchase	(5,632)	(5,632)				50
MFSM9 Index	5	474,275	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/29/2019	1,897,100	06/19/2019	1,863,000	Closing Purchase	(8,545)	(8,545)				50
MFSM9 Index	42	3,958,240	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,884,900	04/01/2019	1,852,000	Closing Purchase	(69,205)	(69,205)				50
MFSM9 Index	11	1,038,620	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,888,400	04/01/2019	1,852,000	Closing Purchase	(20,063)	(20,063)				50
MFSM9 Index	21	1,991,955	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,897,100	06/19/2019	1,887,800	Closing Purchase	(9,833)	(9,833)				50
MFSM9 Index	2	189,710	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,897,100	06/19/2019	1,891,900	Closing Purchase	(528)	(528)				50
MFSM9 Index	46	4,381,640	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,905,100	04/03/2019	1,852,000	Closing Purchase	(122,221)	(122,221)				50
MFSM9 Index	33	3,130,215	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/03/2019	1,897,100	06/19/2019	1,906,300	Closing Purchase	15,025	15,025				50
MFSM9 Index	32	3,044,205	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,902,600	04/04/2019	1,852,000	Closing Purchase	(81,131)	(81,131)				50
MFSM9 Index	14	1,334,775	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,906,800	04/08/2019	1,852,000	Closing Purchase	(38,430)	(38,430)				50
MFSM9 Index	17	1,612,535	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/09/2019	1,897,100	06/19/2019	1,898,700	Closing Purchase	1,293	1,293				50
MFSM9 Index	19	1,802,245	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/10/2019	1,897,100	06/19/2019	1,898,100	Closing Purchase	890	890				50
MFSM9 Index	5	473,925	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,895,700	04/11/2019	1,852,000	Closing Purchase	(10,945)	(10,945)				50
MFSM9 Index	21	2,005,150	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,909,700	04/12/2019	1,852,000	Closing Purchase	(60,633)	(60,633)				50
MFSM9 Index	10	948,550	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	1,897,100	06/19/2019	1,909,700	Closing Purchase	6,244	6,244				50
MFSM9 Index	4	379,420	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/15/2019	1,897,100	06/19/2019	1,910,400	Closing Purchase	2,644	2,644				50
MFSM9 Index	9	862,560	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,916,800	04/16/2019	1,852,000	Closing Purchase	(29,195)	(29,195)				50
MFSM9 Index	17	1,631,660	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,919,600	04/17/2019	1,852,000	Closing Purchase	(57,527)	(57,527)				50

E21.35

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSM9 Index	15	1,422,825	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/18/2019	1,897,1000	06/19/2019	1,915,7000	Closing Purchase	13,891	13,891				50
MFSM9 Index	11	1,051,820	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,912,4000	04/22/2019	1,852,0000	Closing Purchase	(33,263)	(33,263)				50
MFSM9 Index	14	1,327,970	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/26/2019	1,897,1000	06/19/2019	1,906,2000	Closing Purchase	6,315	6,315				50
MFSM9 Index	23	2,194,890	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,908,6000	04/29/2019	1,852,0000	Closing Purchase	(65,181)	(65,181)				50
MFSM9 Index	14	1,327,970	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/30/2019	1,897,1000	06/19/2019	1,914,3000	Closing Purchase	11,985	11,985				50
MFSM9 Index	20	1,917,000	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,917,0000	04/30/2019	1,852,0000	Closing Purchase	(65,079)	(65,079)				50
MFSM9 Index	37	3,553,575	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,920,9000	05/01/2019	1,852,0000	Closing Purchase	(127,521)	(127,521)				50
MFSM9 Index	53	5,027,315	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,897,1000	06/19/2019	1,920,9000	Closing Purchase	62,732	62,732				50
MFSM9 Index	5	480,350	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921,4000	05/03/2019	1,852,0000	Closing Purchase	(17,370)	(17,370)				50
MFSM9 Index	21	1,991,955	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/06/2019	1,897,1000	06/19/2019	1,885,4000	Closing Purchase	(12,368)	(12,368)				50
MFSM9 Index	14	1,332,030	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,902,9000	05/06/2019	1,852,0000	Closing Purchase	(35,685)	(35,685)				50
MFSM9 Index	29	2,750,795	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,897,1000	06/19/2019	1,884,2000	Closing Purchase	(18,784)	(18,784)				50
MFSM9 Index	29	2,750,795	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,897,1000	06/19/2019	1,862,8000	Closing Purchase	(49,884)	(49,884)				50
MFSM9 Index	22	2,086,810	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	1,897,1000	06/19/2019	1,848,0000	Closing Purchase	(54,097)	(54,097)				50
MFSM9 Index	20	1,862,085	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,862,1000	05/09/2019	1,852,0000	Closing Purchase	(10,164)	(10,164)				50
MFSM9 Index	14	1,327,970	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/10/2019	1,897,1000	06/19/2019	1,860,2000	Closing Purchase	(25,880)	(25,880)				50
MFSM9 Index	14	1,309,840	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,871,2000	05/10/2019	1,852,0000	Closing Purchase	(13,495)	(13,495)				50
MFSM9 Index	35	3,319,925	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,897,1000	06/19/2019	1,840,1000	Closing Purchase	(99,863)	(99,863)				50
MFSM9 Index	5	474,275	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/14/2019	1,897,1000	06/19/2019	1,847,1000	Closing Purchase	(12,520)	(12,520)				50
MFSM9 Index	5	462,175	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,848,7000	05/14/2019	1,852,0000	Closing Purchase	805	805				50
MFSM9 Index	10	917,500	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,835,0000	05/15/2019	1,852,0000	Closing Purchase	8,461	8,461				50
MFSM9 Index	21	1,950,060	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,857,2000	05/15/2019	1,852,0000	Closing Purchase	(5,543)	(5,543)				50
MFSM9 Index	28	2,614,740	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,867,7000	05/16/2019	1,852,0000	Closing Purchase	(22,050)	(22,050)				50
MFSM9 Index	14	1,327,970	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/16/2019	1,897,1000	06/19/2019	1,868,3000	Closing Purchase	(20,215)	(20,215)				50
MFSM9 Index	19	1,802,245	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/17/2019	1,897,1000	06/19/2019	1,860,4000	Closing Purchase	(34,895)	(34,895)				50
MFSM9 Index	10	929,600	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,859,2000	05/21/2019	1,852,0000	Closing Purchase	(3,639)	(3,639)				50
MFSM9 Index	15	1,390,815	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,854,4000	05/22/2019	1,852,0000	Closing Purchase	(1,874)	(1,874)				50
MFSM9 Index	6	569,130	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/22/2019	1,897,1000	06/19/2019	1,857,1000	Closing Purchase	(12,024)	(12,024)				50
MFSM9 Index	33	3,130,215	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,897,1000	06/19/2019	1,830,9000	Closing Purchase	(109,425)	(109,425)				50
MFSM9 Index	20	1,897,100	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,897,1000	06/19/2019	1,834,1000	Closing Purchase	(63,069)	(63,069)				50
MFSM9 Index	10	927,650	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,855,3000	05/24/2019	1,852,0000	Closing Purchase	(1,689)	(1,689)				50
MFSM9 Index	20	1,881,067	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,881,1000	06/12/2019	1,822,5000	Closing Purchase	(58,628)	(58,628)				50
MFSM9 Index	26	2,380,020	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,830,8000	05/30/2019	1,852,0000	Closing Purchase	27,478	27,478				50
MFSM9 Index	19	1,802,245	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/30/2019	1,897,1000	06/19/2019	1,833,0000	Closing Purchase	(60,960)	(60,960)				50
MFSM9 Index	1	94,824	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/31/2019	1,896,5000	06/19/2019	1,808,8000	Closing Purchase	(4,389)	(4,389)				50
MFSM9 Index	22	2,086,119	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/03/2019	1,896,5000	06/19/2019	1,826,5000	Closing Purchase	(77,076)	(77,076)				50
MFSM9 Index	47	4,318,955	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,837,9000	06/04/2019	1,852,0000	Closing Purchase	33,060	33,060				50
MFSM9 Index	28	2,586,625	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,847,6000	06/05/2019	1,852,0000	Closing Purchase	6,065	6,065				50
MFSM9 Index	9	848,093	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	1,884,7000	06/10/2019	1,854,7000	Closing Purchase	(13,513)	(13,513)				50
MFSM9 Index	11	1,036,558	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	1,884,7000	06/10/2019	1,877,7000	Closing Purchase	(3,866)	(3,866)				50
MFSM9 Index	2	188,465	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,884,7000	06/10/2019	1,852,0000	Closing Purchase	(3,273)	(3,273)				50
MFSM9 Index	4	376,213	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	1,881,1000	06/12/2019	1,854,7000	Closing Purchase	(5,289)	(5,289)				50
MFSM9 Index	8	758,589	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/14/2019	1,896,5000	06/19/2019	1,867,1000	Closing Purchase	(11,780)	(11,780)				50
MFSM9 Index	8	758,589	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,896,5000	06/19/2019	1,822,5000	Closing Purchase	(29,613)	(29,613)				50
MFSM9 Index	31	2,940,505	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/31/2019	1,897,1000	06/19/2019	1,808,8000	Closing Purchase	(137,040)	(137,040)				50
MFSM9 Index	16	1,526,190	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907,7000	09/18/2019	1,905,9000	Closing Purchase	(1,509)	(1,509)				50
MFSM9 Index	15	1,439,685	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,919,6000	06/21/2019	1,899,2000	Closing Purchase	(15,345)	(15,345)				50
MFSM9 Index	13	1,240,029	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/24/2019	1,907,7000	09/18/2019	1,920,6000	Closing Purchase	8,304	8,304				50
MFSM9 Index	20	1,911,500	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,911,5000	06/26/2019	1,899,2000	Closing Purchase	(12,380)	(12,380)				50
MFSM9 Index	11	1,057,570	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,922,9000	06/28/2019	1,899,2000	Closing Purchase	(13,054)	(13,054)				50
MFSM9 Index	15	1,450,230	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,933,6000	07/01/2019	1,899,2000	Closing Purchase	(25,890)	(25,890)				50
MFSM9 Index	18	1,716,964	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/05/2019	1,907,7000	09/18/2019	1,935,8000	Closing Purchase	25,184	25,184				50
MFSM9 Index	19	1,812,351	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/08/2019	1,907,7000	09/18/2019	1,926,8000	Closing Purchase	18,003	18,003				50
MFSM9 Index	33	3,170,930	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,921,8000	07/11/2019	1,899,2000	Closing Purchase	(37,382)	(37,382)				50
MFSM9 Index	8	763,095	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/15/2019	1,907,7000	09/18/2019	1,924,3000	Closing Purchase	6,593	6,593				50
MFSM9 Index	12	1,144,643	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/17/2019	1,907,7000	09/18/2019	1,915,9000	Closing Purchase	4,859	4,859				50
MFSM9 Index	10	957,950	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,915,9000	07/19/2019	1,899,2000	Closing Purchase	(8,390)	(8,390)				50
MFSM9 Index	22	2,121,790	MFSM9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,928,9000	07/23/2019	1,899,2000	Closing Purchase	(32,758)	(32,758)				50

E21.36

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSU9 Index	21	2,011,275	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,915,500	07/26/2019	1,899,200	Closing Purchase	(17,199)	(17,199)				50
MFSU9 Index	6	572,321	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/30/2019	1,907,700	09/18/2019	1,892,600	Closing Purchase	(4,555)	(4,555)				50
MFSU9 Index	28	2,670,833	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/31/2019	1,907,700	09/18/2019	1,884,200	Closing Purchase	(33,000)	(33,000)				50
MFSU9 Index	85	8,107,884	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/01/2019	1,907,700	09/18/2019	1,877,200	Closing Purchase	(130,119)	(130,119)				50
MFSU9 Index	18	1,716,964	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/02/2019	1,907,700	09/18/2019	1,859,200	Closing Purchase	(43,731)	(43,731)				50
MFSU9 Index	56	5,341,665	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,907,700	09/18/2019	1,830,800	Closing Purchase	(215,729)	(215,729)				50
MFSU9 Index	27	2,575,446	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,907,700	09/18/2019	1,808,900	Closing Purchase	(133,529)	(133,529)				50
MFSU9 Index	23	2,103,680	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,829,300	08/06/2019	1,899,200	Closing Purchase	80,308	80,308				50
MFSU9 Index	12	1,152,540	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,920,900	09/13/2019	1,824,200	Closing Purchase	(58,051)	(58,051)				50
MFSU9 Index	133	12,131,115	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,824,200	08/06/2019	1,899,200	Closing Purchase	498,032	498,032				50
MFSU9 Index	42	4,006,249	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	1,907,700	09/18/2019	1,826,600	Closing Purchase	(170,547)	(170,547)				50
MFSU9 Index	36	3,302,445	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,834,700	08/07/2019	1,899,200	Closing Purchase	115,971	115,971				50
MFSU9 Index	39	3,588,390	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,840,200	08/08/2019	1,899,200	Closing Purchase	114,894	114,894				50
MFSU9 Index	8	763,095	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/08/2019	1,907,700	09/18/2019	1,849,700	Closing Purchase	(23,247)	(23,247)				50
MFSU9 Index	11	1,012,270	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,840,500	08/09/2019	1,899,200	Closing Purchase	32,246	32,246				50
MFSU9 Index	2	189,840	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,898,400	09/11/2019	1,833,300	Closing Purchase	(6,518)	(6,518)				50
MFSU9 Index	12	1,139,040	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,898,400	09/11/2019	1,824,400	Closing Purchase	(44,448)	(44,448)				50
MFSU9 Index	33	3,037,760	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,841,100	08/13/2019	1,899,200	Closing Purchase	95,788	95,788				50
MFSU9 Index	34	3,243,154	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/14/2019	1,907,700	09/18/2019	1,796,400	Closing Purchase	(189,395)	(189,395)				50
MFSU9 Index	52	4,696,640	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,806,400	08/16/2019	1,899,200	Closing Purchase	241,072	241,072				50
MFSU9 Index	49	4,481,720	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,829,300	09/18/2019	1,899,200	Closing Purchase	171,124	171,124				50
MFSU9 Index	37	3,529,314	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,907,700	09/18/2019	1,823,900	Closing Purchase	(155,247)	(155,247)				50
MFSU9 Index	39	3,720,088	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,907,700	09/18/2019	1,813,700	Closing Purchase	(183,454)	(183,454)				50
MFSU9 Index	14	1,274,910	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,821,300	08/26/2019	1,899,200	Closing Purchase	54,474	54,474				50
MFSU9 Index	3	284,760	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/27/2019	1,898,400	09/11/2019	1,822,000	Closing Purchase	(11,472)	(11,472)				50
MFSU9 Index	37	3,398,735	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,837,200	08/29/2019	1,899,200	Closing Purchase	114,637	114,637				50
MFSU9 Index	11	1,049,256	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,907,700	09/18/2019	1,840,100	Closing Purchase	(37,245)	(37,245)				50
MFSU9 Index	32	3,052,380	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,907,700	09/18/2019	1,840,100	Closing Purchase	(108,348)	(108,348)				50
MFSU9 Index	41	3,845,800	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,876,000	09/05/2019	1,899,200	Closing Purchase	47,396	47,396				50
MFSU9 Index	22	2,088,240	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,898,400	09/11/2019	1,881,800	Closing Purchase	(18,348)	(18,348)				50
MFSU9 Index	25	2,357,000	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,885,600	09/09/2019	1,899,200	Closing Purchase	16,900	16,900				50
MFSU9 Index	17	1,604,545	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,887,700	09/10/2019	1,899,200	Closing Purchase	9,707	9,707				50
MFSU9 Index	4	379,680	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,898,400	09/11/2019	1,899,200	Closing Purchase	144	144				50
MFSU9 Index	26	2,485,210	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,911,700	09/12/2019	1,833,300	Closing Purchase	(102,024)	(102,024)				50
MFSU9 Index	17	1,632,765	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/03/2019	1,920,900	09/13/2019	1,837,700	Closing Purchase	(70,788)	(70,788)				50
MFSU9 Index	21	2,003,124	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/16/2019	1,907,700	09/18/2019	1,907,900	Closing Purchase	87	87				50
MFSU9 Index	37	3,529,314	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/18/2019	1,907,700	09/18/2019	1,909,000	Closing Purchase	2,113	2,113				50
MFSU9 Index	49	4,673,957	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,907,700	09/18/2019	1,824,200	Closing Purchase	(204,795)	(204,795)				50
MFSZ9 Index	14	1,342,460	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,917,800	09/19/2019	1,907,800	Closing Purchase	(7,076)	(7,076)				50
MFSZ9 Index	14	1,417,284	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/20/2019	2,024,700	12/19/2019	1,912,000	Closing Purchase	(78,934)	(78,934)				50
MFSZ9 Index	7	708,642	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/20/2019	2,024,700	12/19/2019	1,909,600	Closing Purchase	(40,297)	(40,297)				50
MFSZ9 Index	22	2,227,161	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/23/2019	2,024,700	12/19/2019	1,897,300	Closing Purchase	(140,249)	(140,249)				50
MFSZ9 Index	18	1,713,870	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,904,300	09/23/2019	1,907,800	Closing Purchase	3,052	3,052				50
MFSZ9 Index	29	2,935,804	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/24/2019	2,024,700	12/19/2019	1,899,000	Closing Purchase	(182,356)	(182,356)				50
MFSZ9 Index	28	2,648,660	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,891,900	09/25/2019	1,907,800	Closing Purchase	22,107	22,107				50
MFSZ9 Index	19	1,923,457	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/26/2019	2,024,700	12/19/2019	1,899,300	Closing Purchase	(119,180)	(119,180)				50
MFSZ9 Index	25	2,530,865	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	2,024,700	12/19/2019	1,895,700	Closing Purchase	(161,304)	(161,304)				50
MFSZ9 Index	37	3,403,130	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,839,500	10/02/2019	1,907,800	Closing Purchase	126,098	126,098				50
MFSZ9 Index	13	1,209,650	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,861,000	10/09/2019	1,907,800	Closing Purchase	30,349	30,349				50
MFSZ9 Index	33	3,084,675	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,869,500	10/10/2019	1,907,800	Closing Purchase	63,015	63,015				50
MFSZ9 Index	17	1,580,165	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,859,000	10/10/2019	1,907,800	Closing Purchase	41,372	41,372				50
MFSZ9 Index	28	2,675,280	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,910,900	10/11/2019	1,907,800	Closing Purchase	(4,513)	(4,513)				50
MFSZ9 Index	27	2,733,334	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/14/2019	2,024,700	12/19/2019	1,900,400	Closing Purchase	(167,890)	(167,890)				50
MFSZ9 Index	25	2,375,625	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,900,500	10/14/2019	1,907,800	Closing Purchase	8,989	8,989				50
MFSZ9 Index	22	2,116,070	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,923,700	10/16/2019	1,907,800	Closing Purchase	(17,610)	(17,610)				50
MFSZ9 Index	14	1,350,230	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,928,900	10/18/2019	1,907,800	Closing Purchase	(14,846)	(14,846)				50
MFSZ9 Index	20	1,937,500	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,937,500	10/21/2019	1,907,800	Closing Purchase	(29,809)	(29,809)				50
MFSZ9 Index	12	1,214,815	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/23/2019	2,024,700	12/19/2019	1,940,000	Closing Purchase	(50,858)	(50,858)				50

E21.37

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
MFSZ9 Index	12	1,167,460	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,945,800	10/24/2019	1,907,800	Closing Purchase	(22,845)	(22,845)			50	
MFSZ9 Index	24	2,343,240	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,952,700	10/28/2019	1,907,800	Closing Purchase	(54,011)	(54,011)			50	
MFSZ9 Index	16	1,619,754	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/30/2019	2,024,700	12/19/2019	1,949,600	Closing Purchase	(60,130)	(60,130)			50	
MFSZ9 Index	31	3,138,273	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/31/2019	2,024,700	12/19/2019	1,949,900	Closing Purchase	(116,038)	(116,038)			50	
MFSZ9 Index	29	2,860,560	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,972,800	11/01/2019	1,907,800	Closing Purchase	(94,408)	(94,408)			50	
MFSZ9 Index	23	2,286,865	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,988,600	11/04/2019	1,907,800	Closing Purchase	(93,020)	(93,020)			50	
MFSZ9 Index	13	1,289,565	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,983,900	11/05/2019	1,907,800	Closing Purchase	(49,566)	(49,566)			50	
MFSZ9 Index	13	1,316,050	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/06/2019	2,024,700	12/19/2019	1,981,400	Closing Purchase	(28,186)	(28,186)			50	
MFSZ9 Index	25	2,489,500	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,991,600	11/07/2019	1,907,800	Closing Purchase	(104,886)	(104,886)			50	
MFSZ9 Index	27	2,733,334	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/13/2019	2,024,700	12/19/2019	1,970,900	Closing Purchase	(72,675)	(72,675)			50	
MFSZ9 Index	6	607,408	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/21/2019	2,024,700	12/19/2019	1,967,600	Closing Purchase	(17,149)	(17,149)			50	
MFSZ9 Index	7	696,640	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,990,400	11/27/2019	1,907,800	Closing Purchase	(28,948)	(28,948)			50	
MFSZ9 Index	49	4,960,496	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	2,024,700	12/19/2019	1,948,200	Closing Purchase	(187,514)	(187,514)			50	
MFSZ9 Index	22	2,171,810	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,974,400	12/04/2019	1,907,800	Closing Purchase	(73,350)	(73,350)			50	
MFSZ9 Index	17	1,678,155	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,974,300	12/05/2019	1,907,800	Closing Purchase	(56,618)	(56,618)			50	
MFSZ9 Index	18	1,788,730	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,987,500	12/06/2019	1,907,800	Closing Purchase	(71,808)	(71,808)			50	
MFSZ9 Index	2	200,470	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,004,700	12/12/2019	1,907,800	Closing Purchase	(9,701)	(9,701)			50	
MFSZ9 Index	79	7,997,534	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/12/2019	2,024,700	12/19/2019	2,004,700	Closing Purchase	(79,249)	(79,249)			50	
MFSZ9 Index	29	2,957,610	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,039,700	12/16/2019	1,907,800	Closing Purchase	(191,458)	(191,458)			50	
MFSZ9 Index	8	809,877	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/17/2019	2,024,700	12/19/2019	2,028,700	Closing Purchase	1,575	1,575			50	
MFSZ9 Index	6	607,380	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024,600	12/18/2019	1,907,800	Closing Purchase	(35,073)	(35,073)			50	
MFSZ9 Index	120	12,148,153	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024,700	12/19/2019	1,907,800	Closing Purchase	(702,007)	(702,007)			50	
RTYM9 Index	5	387,800	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551,200	06/19/2019	1,565,100	Closing Purchase	3,445	3,445			50	
RTYM9 Index	2	155,120	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551,200	06/19/2019	1,562,200	Closing Purchase	1,092	1,092			50	
RTYM9 Index	5	389,950	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,559,800	03/14/2019	1,553,600	Closing Purchase	(1,582)	(1,582)			50	
RTYM9 Index	7	542,920	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/15/2019	1,551,200	06/19/2019	1,562,800	Closing Purchase	4,033	4,033			50	
RTYM9 Index	6	467,365	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,557,900	03/18/2019	1,553,600	Closing Purchase	(1,323)	(1,323)			50	
RTYM9 Index	4	313,780	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,568,900	03/18/2019	1,553,600	Closing Purchase	(3,086)	(3,086)			50	
RTYM9 Index	2	157,085	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,570,900	03/19/2019	1,553,600	Closing Purchase	(1,738)	(1,738)			50	
RTYM9 Index	1	77,560	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	1,551,200	06/19/2019	1,566,100	Closing Purchase	741	741			50	
RTYM9 Index	3	232,680	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/19/2019	1,551,200	06/19/2019	1,566,400	Closing Purchase	2,268	2,268			50	
RTYM9 Index	7	542,920	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/20/2019	1,551,200	06/19/2019	1,559,800	Closing Purchase	2,983	2,983			50	
RTYM9 Index	9	698,040	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/21/2019	1,551,200	06/19/2019	1,550,800	Closing Purchase	(200)	(200)			50	
RTYM9 Index	13	1,018,810	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,567,400	03/21/2019	1,553,600	Closing Purchase	(9,053)	(9,053)			50	
RTYM9 Index	37	2,869,720	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,551,200	06/19/2019	1,537,600	Closing Purchase	(25,359)	(25,359)			50	
RTYM9 Index	4	304,380	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,521,900	03/22/2019	1,553,600	Closing Purchase	6,314	6,314			50	
RTYM9 Index	9	698,040	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/22/2019	1,551,200	06/19/2019	1,509,800	Closing Purchase	(18,665)	(18,665)			50	
RTYM9 Index	12	930,720	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,551,200	06/19/2019	1,500,600	Closing Purchase	(30,382)	(30,382)			50	
RTYM9 Index	7	542,920	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/25/2019	1,551,200	06/19/2019	1,519,900	Closing Purchase	(10,982)	(10,982)			50	
RTYM9 Index	25	1,913,565	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,530,900	03/26/2019	1,553,600	Closing Purchase	28,275	28,275			50	
RTYM9 Index	10	775,600	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/26/2019	1,551,200	06/19/2019	1,527,700	Closing Purchase	(11,814)	(11,814)			50	
RTYM9 Index	4	305,440	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,527,200	03/27/2019	1,553,600	Closing Purchase	5,254	5,254			50	
RTYM9 Index	7	537,720	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,536,300	03/28/2019	1,553,600	Closing Purchase	5,995	5,995			50	
RTYM9 Index	13	1,005,745	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,547,300	03/29/2019	1,553,600	Closing Purchase	4,012	4,012			50	
RTYM9 Index	1	77,560	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/29/2019	1,551,200	06/19/2019	1,544,500	Closing Purchase	(339)	(339)			50	
RTYM9 Index	30	2,339,170	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,559,400	04/01/2019	1,553,600	Closing Purchase	(8,962)	(8,962)			50	
RTYM9 Index	8	622,720	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,556,800	04/01/2019	1,553,600	Closing Purchase	(1,331)	(1,331)			50	
RTYM9 Index	22	1,706,320	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,551,200	06/19/2019	1,558,400	Closing Purchase	7,799	7,799			50	
RTYM9 Index	3	232,680	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/02/2019	1,551,200	06/19/2019	1,557,000	Closing Purchase	858	858			50	
RTYM9 Index	34	2,666,525	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,568,500	04/03/2019	1,553,600	Closing Purchase	(25,623)	(25,623)			50	
RTYM9 Index	24	1,861,440	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/03/2019	1,551,200	06/19/2019	1,565,000	Closing Purchase	16,436	16,436			50	
RTYM9 Index	24	1,885,910	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,571,600	04/04/2019	1,553,600	Closing Purchase	(21,744)	(21,744)			50	
RTYM9 Index	13	1,029,115	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,583,300	04/08/2019	1,553,600	Closing Purchase	(19,358)	(19,358)			50	
RTYM9 Index	14	1,085,840	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/09/2019	1,551,200	06/19/2019	1,576,200	Closing Purchase	17,465	17,465			50	
RTYM9 Index	22	1,706,320	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/10/2019	1,551,200	06/19/2019	1,575,800	Closing Purchase	26,919	26,919			50	
RTYM9 Index	22	1,742,400	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,584,000	04/11/2019	1,553,600	Closing Purchase	(33,581)	(33,581)			50	
RTYM9 Index	25	1,986,200	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,589,000	04/12/2019	1,553,600	Closing Purchase	(44,360)	(44,360)			50	
RTYM9 Index	13	1,008,280	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	1,551,200	06/19/2019	1,589,000	Closing Purchase	24,493	24,493			50	

E21.38

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYM9 Index	2	158,210	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,582,100	04/15/2019	1,553,600	Closing Purchase	(2,863)	(2,863)				50
RTYM9 Index	10	794,250	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,588,500	04/16/2019	1,553,600	Closing Purchase	(17,514)	(17,514)				50
RTYM9 Index	10	775,600	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/17/2019	1,551,200	06/19/2019	1,572,200	Closing Purchase	10,461	10,461				50
RTYM9 Index	17	1,318,520	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/18/2019	1,551,200	06/19/2019	1,562,800	Closing Purchase	9,814	9,814				50
RTYM9 Index	11	861,245	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,565,900	04/22/2019	1,553,600	Closing Purchase	(6,835)	(6,835)				50
RTYM9 Index	10	793,950	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,587,900	04/23/2019	1,553,600	Closing Purchase	(17,214)	(17,214)				50
RTYM9 Index	8	632,500	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,581,300	04/25/2019	1,553,600	Closing Purchase	(11,111)	(11,111)				50
RTYM9 Index	14	1,085,840	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/26/2019	1,551,200	06/19/2019	1,578,900	Closing Purchase	19,335	19,335				50
RTYM9 Index	21	1,682,215	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,602,100	04/29/2019	1,553,600	Closing Purchase	(51,069)	(51,069)				50
RTYM9 Index	14	1,085,840	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/30/2019	1,551,200	06/19/2019	1,594,100	Closing Purchase	29,975	29,975				50
RTYM9 Index	13	1,035,450	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,593,000	04/30/2019	1,553,600	Closing Purchase	(25,693)	(25,693)				50
RTYM9 Index	14	1,114,455	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,592,100	05/01/2019	1,553,600	Closing Purchase	(27,025)	(27,025)				50
RTYM9 Index	29	2,249,240	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	1,551,200	06/19/2019	1,592,100	Closing Purchase	59,161	59,161				50
RTYM9 Index	6	484,320	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,614,400	05/03/2019	1,553,600	Closing Purchase	(18,278)	(18,278)				50
RTYM9 Index	9	698,040	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/06/2019	1,551,200	06/19/2019	1,599,400	Closing Purchase	21,670	21,670				50
RTYM9 Index	21	1,628,317	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,550,800	06/19/2019	1,579,500	Closing Purchase	30,080	30,080				50
RTYM9 Index	12	901,640	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	1,502,700	06/05/2019	1,557,600	Closing Purchase	32,869	32,869				50
RTYM9 Index	14	1,102,590	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,575,100	05/09/2019	1,553,600	Closing Purchase	(15,160)	(15,160)				50
RTYM9 Index	4	310,240	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/10/2019	1,551,200	06/19/2019	1,565,300	Closing Purchase	2,804	2,804				50
RTYM9 Index	7	550,480	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,572,800	05/10/2019	1,553,600	Closing Purchase	(6,765)	(6,765)				50
RTYM9 Index	4	308,483	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/14/2019	1,542,400	05/22/2019	1,537,000	Closing Purchase	(1,099)	(1,099)				50
RTYM9 Index	13	1,008,345	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551,300	05/15/2019	1,553,600	Closing Purchase	1,412	1,412				50
RTYM9 Index	16	1,253,785	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,567,200	05/16/2019	1,553,600	Closing Purchase	(11,007)	(11,007)				50
RTYM9 Index	11	848,329	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/16/2019	1,542,400	05/22/2019	1,556,900	Closing Purchase	7,923	7,923				50
RTYM9 Index	8	616,966	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/17/2019	1,542,400	05/22/2019	1,550,200	Closing Purchase	3,097	3,097				50
RTYM9 Index	8	616,966	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,542,400	05/22/2019	1,553,600	Closing Purchase	4,422	4,422				50
RTYM9 Index	8	620,480	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/22/2019	1,551,200	06/19/2019	1,532,700	Closing Purchase	(7,431)	(7,431)				50
RTYM9 Index	24	1,861,440	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,551,200	06/19/2019	1,505,100	Closing Purchase	(55,429)	(55,429)				50
RTYM9 Index	6	1,240,960	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/23/2019	1,551,200	06/19/2019	1,497,900	Closing Purchase	(42,717)	(42,717)				50
RTYM9 Index	3	226,860	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,512,400	05/24/2019	1,546,400	Closing Purchase	5,088	5,088				50
RTYM9 Index	24	1,803,280	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/29/2019	1,502,700	06/05/2019	1,486,600	Closing Purchase	(19,474)	(19,474)				50
RTYM9 Index	17	1,276,455	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,501,700	05/30/2019	1,546,400	Closing Purchase	37,919	37,919				50
RTYM9 Index	17	1,318,520	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/30/2019	1,551,200	06/19/2019	1,485,100	Closing Purchase	(56,211)	(56,211)				50
RTYM9 Index	25	1,939,000	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/31/2019	1,551,200	06/19/2019	1,465,200	Closing Purchase	(107,588)	(107,588)				50
RTYM9 Index	16	1,190,240	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/03/2019	1,487,800	06/04/2019	1,466,300	Closing Purchase	(17,262)	(17,262)				50
RTYM9 Index	7	520,730	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/13/2019	1,487,800	06/04/2019	1,546,400	Closing Purchase	20,483	20,483				50
RTYM9 Index	9	676,230	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/03/2019	1,502,700	06/05/2019	1,466,300	Closing Purchase	(16,430)	(16,430)				50
RTYM9 Index	11	853,160	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/06/2019	1,551,200	06/19/2019	1,507,200	Closing Purchase	(24,233)	(24,233)				50
RTYM9 Index	10	762,250	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	1,524,500	06/10/2019	1,508,600	Closing Purchase	(7,989)	(7,989)				50
RTYM9 Index	4	304,900	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/09/2019	1,524,500	06/10/2019	1,557,600	Closing Purchase	6,603	6,603				50
RTYM9 Index	7	542,772	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	06/07/2019	1,550,800	06/19/2019	1,508,600	Closing Purchase	(14,790)	(14,790)				50
RTYM9 Index	2	155,120	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/07/2019	1,551,200	06/19/2019	1,579,500	Closing Purchase	2,823	2,823				50
RTYU9 Index	12	948,900	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581,500	09/18/2019	1,559,900	Closing Purchase	(13,012)	(13,012)				50
RTYU9 Index	11	854,665	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,553,900	06/21/2019	1,554,800	Closing Purchase	432	432				50
RTYU9 Index	11	869,825	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/24/2019	1,581,500	09/18/2019	1,551,900	Closing Purchase	(16,348)	(16,348)				50
RTYU9 Index	9	706,545	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,570,100	06/28/2019	1,554,800	Closing Purchase	(6,920)	(6,920)				50
RTYU9 Index	19	1,494,170	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,572,800	07/01/2019	1,554,800	Closing Purchase	(17,184)	(17,184)				50
RTYU9 Index	20	1,581,500	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/02/2019	1,581,500	09/18/2019	1,556,700	Closing Purchase	(24,878)	(24,878)				50
RTYU9 Index	22	1,737,120	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,579,200	07/05/2019	1,554,800	Closing Purchase	(26,926)	(26,926)				50
RTYU9 Index	10	790,750	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/08/2019	1,581,500	09/18/2019	1,575,600	Closing Purchase	(2,989)	(2,989)				50
RTYU9 Index	10	779,350	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,558,700	07/11/2019	1,554,800	Closing Purchase	(1,989)	(1,989)				50
RTYU9 Index	6	474,450	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/15/2019	1,581,500	09/18/2019	1,563,300	Closing Purchase	(5,483)	(5,483)				50
RTYU9 Index	22	1,739,650	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	07/17/2019	1,581,500	09/18/2019	1,555,600	Closing Purchase	(28,571)	(28,571)				50
RTYU9 Index	20	1,554,000	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,554,000	07/23/2019	1,554,800	Closing Purchase	722	722				50
RTYU9 Index	13	1,016,695	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,564,100	07/25/2019	1,554,800	Closing Purchase	(6,126)	(6,126)				50
RTYU9 Index	36	2,803,915	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,557,700	08/01/2019	1,554,800	Closing Purchase	(5,415)	(5,415)				50
RTYU9 Index	10	790,750	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/02/2019	1,581,500	09/18/2019	1,535,400	Closing Purchase	(23,089)	(23,089)				50
RTYU9 Index	37	2,925,775	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,581,500	09/18/2019	1,503,900	Closing Purchase	(143,689)	(143,689)				50

E21.39



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYU9 Index	14	1,107,050	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/05/2019	1,581.5000	09/18/2019	1,478.2000	Closing Purchase	(72,364)	(72,364)				50
RTYU9 Index	15	1,127,670	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,503.6000	08/06/2019	1,554.8000	Closing Purchase	38,372	38,372				50
RTYU9 Index	30	2,252,565	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,501.7000	08/06/2019	1,554.8000	Closing Purchase	79,518	79,518				50
RTYU9 Index	21	1,576,796	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,501.7000	08/06/2019	1,554.8000	Closing Purchase	55,663	55,663				50
RTYU9 Index	31	2,451,325	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/07/2019	1,581.5000	09/18/2019	1,492.3000	Closing Purchase	(138,386)	(138,386)				50
RTYU9 Index	23	1,729,125	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,503.6000	08/07/2019	1,554.8000	Closing Purchase	58,806	58,806				50
RTYU9 Index	20	1,510,700	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,510.7000	08/08/2019	1,554.8000	Closing Purchase	44,022	44,022				50
RTYU9 Index	81	6,209,865	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,533.3000	08/08/2019	1,554.8000	Closing Purchase	86,760	86,760				50
RTYU9 Index	17	1,343,595	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/09/2019	1,580.7000	09/12/2019	1,514.1000	Closing Purchase	(56,676)	(56,676)				50
RTYU9 Index	8	615,880	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,539.7000	09/10/2019	1,499.6000	Closing Purchase	(16,071)	(16,071)				50
RTYU9 Index	16	1,216,240	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,520.3000	08/13/2019	1,554.8000	Closing Purchase	27,538	27,538				50
RTYU9 Index	11	809,325	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,471.5000	08/14/2019	1,554.8000	Closing Purchase	45,772	45,772				50
RTYU9 Index	18	1,326,060	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,473.4000	08/16/2019	1,554.8000	Closing Purchase	73,190	73,190				50
RTYU9 Index	28	2,110,765	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,507.7000	08/19/2019	1,554.8000	Closing Purchase	65,846	65,846				50
RTYU9 Index	12	909,452	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,515.8000	09/05/2019	1,495.8000	Closing Purchase	(11,999)	(11,999)				50
RTYU9 Index	8	598,451	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,496.1000	08/29/2019	1,466.9000	Closing Purchase	(11,708)	(11,708)				50
RTYU9 Index	6	448,838	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/27/2019	1,496.1000	08/29/2019	1,456.8000	Closing Purchase	(11,821)	(11,821)				50
RTYU9 Index	5	374,032	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,496.1000	08/29/2019	1,554.8000	Closing Purchase	14,649	14,649				50
RTYU9 Index	4	316,300	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,581.5000	09/18/2019	1,492.7000	Closing Purchase	(17,776)	(17,776)				50
RTYU9 Index	17	1,336,200	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,572.0000	09/11/2019	1,492.7000	Closing Purchase	(67,471)	(67,471)				50
RTYU9 Index	10	736,900	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,473.8000	09/03/2019	1,466.9000	Closing Purchase	(3,472)	(3,472)				50
RTYU9 Index	7	530,513	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,515.8000	09/05/2019	1,466.9000	Closing Purchase	(17,114)	(17,114)				50
RTYU9 Index	3	226,725	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,511.5000	09/09/2019	1,511.1000	Closing Purchase	(72)	(72)				50
RTYU9 Index	7	529,025	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/23/2019	1,511.5000	09/09/2019	1,495.8000	Closing Purchase	(5,511)	(5,511)				50
RTYU9 Index	3	230,955	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/06/2019	1,539.7000	09/10/2019	1,511.1000	Closing Purchase	(4,302)	(4,302)				50
RTYU9 Index	11	864,600	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/12/2019	1,572.0000	09/11/2019	1,499.6000	Closing Purchase	(39,863)	(39,863)				50
RTYU9 Index	3	237,105	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	1,580.7000	09/12/2019	1,492.7000	Closing Purchase	(13,212)	(13,212)				50
RTYU9 Index	15	1,188,675	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/09/2019	1,584.9000	09/13/2019	1,514.1000	Closing Purchase	(53,158)	(53,158)				50
RTYU9 Index	13	1,027,975	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/16/2019	1,581.5000	09/18/2019	1,574.4000	Closing Purchase	(4,666)	(4,666)				50
RTYU9 Index	49	3,874,675	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	09/18/2019	1,581.5000	09/18/2019	1,572.4000	Closing Purchase	(22,526)	(22,526)				50
RTYU9 Index	47	3,716,525	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/09/2019	1,581.5000	09/18/2019	1,514.1000	Closing Purchase	(158,573)	(158,573)				50
RTY29 Index	8	632,400	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,581.0000	09/19/2019	1,583.9000	Closing Purchase	1,139	1,139				50
RTY29 Index	10	831,850	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/20/2019	1,663.7000	12/19/2019	1,562.2000	Closing Purchase	(50,787)	(50,787)				50
RTY29 Index	4	332,740	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/20/2019	1,663.7000	12/19/2019	1,563.9000	Closing Purchase	(19,975)	(19,975)				50
RTY29 Index	13	1,081,405	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/23/2019	1,663.7000	12/19/2019	1,553.0000	Closing Purchase	(72,003)	(72,003)				50
RTY29 Index	13	1,016,860	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,564.4000	09/23/2019	1,583.9000	Closing Purchase	12,640	12,640				50
RTY29 Index	20	1,663,700	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/24/2019	1,663.7000	12/19/2019	1,537.7000	Closing Purchase	(126,044)	(126,044)				50
RTY29 Index	15	1,164,525	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,552.7000	09/25/2019	1,583.9000	Closing Purchase	23,360	23,360				50
RTY29 Index	8	665,480	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/26/2019	1,663.7000	12/19/2019	1,547.5000	Closing Purchase	(46,510)	(46,510)				50
RTY29 Index	8	665,480	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/30/2019	1,663.7000	12/19/2019	1,520.5000	Closing Purchase	(57,318)	(57,318)				50
RTY29 Index	5	368,250	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,473.0000	10/02/2019	1,583.9000	Closing Purchase	27,712	27,712				50
RTY29 Index	27	1,998,810	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,480.6000	10/09/2019	1,583.9000	Closing Purchase	139,383	139,383				50
RTY29 Index	23	1,710,815	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,487.7000	10/10/2019	1,583.9000	Closing Purchase	110,609	110,609				50
RTY29 Index	9	668,295	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,485.1000	10/10/2019	1,583.9000	Closing Purchase	44,436	44,436				50
RTY29 Index	20	1,523,600	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,523.6000	10/11/2019	1,583.9000	Closing Purchase	60,247	60,247				50
RTY29 Index	16	1,330,960	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/14/2019	1,663.7000	12/19/2019	1,503.0000	Closing Purchase	(128,614)	(128,614)				50
RTY29 Index	16	1,207,100	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,508.9000	10/14/2019	1,583.9000	Closing Purchase	59,977	59,977				50
RTY29 Index	10	763,000	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,526.0000	10/16/2019	1,583.9000	Closing Purchase	28,923	28,923				50
RTY29 Index	17	1,307,725	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,538.5000	10/18/2019	1,583.9000	Closing Purchase	38,545	38,545				50
RTY29 Index	29	2,412,365	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/21/2019	1,663.7000	12/19/2019	1,555.3000	Closing Purchase	(157,287)	(157,287)				50
RTY29 Index	10	831,850	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/23/2019	1,663.7000	12/19/2019	1,551.7000	Closing Purchase	(56,037)	(56,037)				50
RTY29 Index	5	387,850	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,551.4000	10/24/2019	1,583.9000	Closing Purchase	8,112	8,112				50
RTY29 Index	21	1,650,140	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,571.6000	10/28/2019	1,583.9000	Closing Purchase	12,899	12,899				50
RTY29 Index	11	915,035	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	10/30/2019	1,663.7000	12/19/2019	1,569.9000	Closing Purchase	(51,621)	(51,621)				50
RTY29 Index	17	1,349,795	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,588.0000	11/01/2019	1,583.9000	Closing Purchase	(3,525)	(3,525)				50
RTY29 Index	15	1,200,465	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,600.6000	11/04/2019	1,583.9000	Closing Purchase	(12,580)	(12,580)				50
RTY29 Index	10	803,000	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,606.0000	11/05/2019	1,583.9000	Closing Purchase	(11,077)	(11,077)				50
RTY29 Index	11	915,035	RTY29 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/06/2019	1,663.7000	12/19/2019	1,591.1000	Closing Purchase	(39,971)	(39,971)				50

E21.40

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYZ9 Index	14	1,126,045	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,608.6000	11/07/2019	1,583.9000	Closing Purchase	(17,352)	(17,352)				50
RTYZ9 Index	10	831,850	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/13/2019	1,663.7000	12/19/2019	1,584.4000	Closing Purchase	(39,712)	(39,712)				50
RTYZ9 Index	3	245,860	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/21/2019	1,639.1000	12/06/2019	1,585.7000	Closing Purchase	(8,016)	(8,016)				50
RTYZ9 Index	24	1,960,795	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,634.0000	11/27/2019	1,583.9000	Closing Purchase	(60,179)	(60,179)				50
RTYZ9 Index	17	1,398,586	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	1,645.4000	12/12/2019	1,593.9000	Closing Purchase	(43,806)	(43,806)				50
RTYZ9 Index	11	888,415	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,615.3000	12/05/2019	1,583.9000	Closing Purchase	(17,299)	(17,299)				50
RTYZ9 Index	6	491,720	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,639.1000	12/06/2019	1,583.9000	Closing Purchase	(16,586)	(16,586)				50
RTYZ9 Index	3	246,809	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	11/21/2019	1,645.4000	12/12/2019	1,585.7000	Closing Purchase	(8,965)	(8,965)				50
RTYZ9 Index	53	4,408,805	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/12/2019	1,663.7000	12/19/2019	1,645.4000	Closing Purchase	(48,705)	(48,705)				50
RTYZ9 Index	1	82,575	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	1,651.5000	12/16/2019	1,593.9000	Closing Purchase	(2,882)	(2,882)				50
RTYZ9 Index	4	332,740	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/17/2019	1,663.7000	12/19/2019	1,657.9000	Closing Purchase	(1,175)	(1,175)				50
RTYZ9 Index	4	332,420	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	1,662.1000	12/18/2019	1,593.9000	Closing Purchase	(13,648)	(13,648)				50
RTYZ9 Index	3	249,555	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	12/03/2019	1,663.7000	12/19/2019	1,593.9000	Closing Purchase	(10,476)	(10,476)				50
ESM9 Index	20	2,910,583	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,910.6000	04/12/2019	2,797.2000	Closing Purchase	(113,448)	(113,448)				50
ESM9 Index	4	584,340	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	2,921.7000	06/19/2019	2,951.5000	Closing Purchase	5,950	5,950				50
ESM9 Index	444	64,861,740	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.7000	06/19/2019	2,797.2000	Closing Purchase	(2,765,335)	(2,765,335)				50
ESU9 Index	60	9,018,900	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006.3000	09/19/2019	2,880.4000	Closing Purchase	(377,973)	(377,973)				50
ESU9 Index	21	3,156,615	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	3,006.3000	09/19/2019	2,922.8000	Closing Purchase	(87,795)	(87,795)				50
ESU9 Index	448	67,341,122	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,926.1000	Closing Purchase	(1,798,310)	(1,798,310)				50
ESZ9 Index	36	5,331,220	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,961.8000	09/30/2019	3,008.5000	Closing Purchase	83,943	83,943				50
ESZ9 Index	52	8,234,850	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,167.9000	12/12/2019	3,008.5000	Closing Purchase	(412,944)	(412,944)				50
ESZ9 Index	441	70,445,340	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194.8000	12/19/2019	3,008.5000	Closing Purchase	(4,109,564)	(4,109,564)				50
FAM9 Index	1	196,919	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,969.2000	04/12/2019	1,892.4000	Closing Purchase	(7,683)	(7,683)				100
FAM9 Index	41	7,879,380	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921.8000	06/19/2019	1,892.4000	Closing Purchase	(120,704)	(120,704)				100
FAU9 Index	12	2,345,280	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,954.4000	09/19/2019	1,883.3000	Closing Purchase	(85,312)	(85,312)				100
FAU9 Index	1	188,020	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,880.2000	08/30/2019	1,925.7000	Closing Purchase	4,547	4,547				100
FAU9 Index	40	7,817,600	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,954.4000	09/19/2019	1,925.7000	Closing Purchase	(114,912)	(114,912)				100
FAZ9 Index	2	384,548	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,922.7000	09/30/2019	1,956.5000	Closing Purchase	6,738	6,738				100
FAZ9 Index	15	3,055,650	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,037.1000	12/12/2019	1,956.5000	Closing Purchase	(121,006)	(121,006)				100
FAZ9 Index	35	7,161,000	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,046.0000	12/19/2019	1,956.5000	Closing Purchase	(313,498)	(313,498)				100
MESM9 Index	6	327,178	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,090.6000	04/12/2019	1,052.3000	Closing Purchase	(11,512)	(11,512)				50
MESM9 Index	1	54,095	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,081.9000	05/01/2019	1,052.3000	Closing Purchase	(1,484)	(1,484)				50
MESM9 Index	111	5,765,895	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,038.9000	06/19/2019	1,052.3000	Closing Purchase	73,929	73,929				50
MESU9 Index	12	611,760	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019.6000	09/18/2019	970.3000	Closing Purchase	(29,611)	(29,611)				50
MESU9 Index	2	98,250	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	982.5000	08/30/2019	1,034.3000	Closing Purchase	5,172	5,172				50
MESU9 Index	109	5,556,820	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019.6000	09/18/2019	1,034.3000	Closing Purchase	79,673	79,673				50
MESZ9 Index	2	100,150	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,001.5000	09/30/2019	1,022.1000	Closing Purchase	2,053	2,053				50
MESZ9 Index	34	1,843,820	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,084.6000	12/12/2019	1,022.1000	Closing Purchase	(106,372)	(106,372)				50
MESZ9 Index	85	4,708,751	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,107.9000	04/12/2019	1,022.1000	Closing Purchase	(365,132)	(365,132)				50
MFSM9 Index	3	286,450	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,909.7000	04/12/2019	1,852.0000	Closing Purchase	(8,662)	(8,662)				50
MFSM9 Index	3	288,128	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,920.9000	05/01/2019	1,852.0000	Closing Purchase	(10,340)	(10,340)				50
MFSM9 Index	156	14,797,380	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897.1000	06/19/2019	1,852.0000	Closing Purchase	(352,394)	(352,394)				50
MFSU9 Index	29	2,766,219	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,907.7000	09/18/2019	1,824.2000	Closing Purchase	(121,205)	(121,205)				50
MFSU9 Index	8	736,040	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,840.1000	08/30/2019	1,899.2000	Closing Purchase	23,608	23,608				50
MFSU9 Index	148	14,117,258	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907.7000	09/18/2019	1,899.2000	Closing Purchase	(63,770)	(63,770)				50
MFSZ9 Index	9	853,074	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,895.7000	09/30/2019	1,907.8000	Closing Purchase	5,387	5,387				50
MFSZ9 Index	36	3,608,460	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,004.7000	12/12/2019	1,907.8000	Closing Purchase	(174,616)	(174,616)				50
MFSZ9 Index	132	13,362,968	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024.7000	12/19/2019	1,907.8000	Closing Purchase	(772,208)	(772,208)				50
RTYM9 Index	6	476,688	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,589.0000	04/12/2019	1,553.6000	Closing Purchase	(10,646)	(10,646)				50
RTYM9 Index	2	159,208	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,592.1000	05/01/2019	1,553.6000	Closing Purchase	(3,861)	(3,861)				50
RTYM9 Index	84	6,515,040	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551.2000	06/19/2019	1,553.6000	Closing Purchase	9,542	9,542				50
RTYU9 Index	3	237,225	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,581.5000	09/18/2019	1,501.7000	Closing Purchase	(11,980)	(11,980)				50
RTYU9 Index	5	373,175	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,492.7000	08/30/2019	1,554.8000	Closing Purchase	15,506	15,506				50
RTYU9 Index	79	6,246,925	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581.5000	09/18/2019	1,554.8000	Closing Purchase	(105,772)	(105,772)				50
RTYZ9 Index	4	304,096	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN											

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
FVHO Comdty	36	3,600,000	FVHO Comdty	Various	N/A	Interest Rate	03/31/2020		11/22/2019	118.4000	12/27/2019	119.1000	Closing Purchase	22,026	22,026			100,000	
TUHO Comdty	40	8,000,000	TUHO Comdty	Various	N/A	Interest Rate	03/31/2020		11/22/2019	107.6000	12/27/2019	107.8000	Closing Purchase	14,611	14,611			200,000	
TUH9 Comdty	32	6,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		11/30/2018	105.5000	03/29/2019	105.6000	Closing Purchase	8,981	8,981			200,000	
TUH9 Comdty	141	28,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		11/30/2018	105.5000	03/29/2019	105.6000	Closing Purchase	39,571	39,571			200,000	
TUH9 Comdty	53	10,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		11/30/2018	105.5000	03/29/2019	105.6000	Closing Purchase	14,874	14,874			200,000	
TUH9 Comdty	14	2,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		12/14/2018	105.6000	01/17/2019	106.0000	Closing Purchase	9,726	9,726			200,000	
TUH9 Comdty	26	5,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		11/30/2018	105.5000	03/29/2019	105.6000	Closing Purchase	7,703	7,703			200,000	
TUH9 Comdty	23	4,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		12/28/2018	106.1000	01/17/2019	106.0000	Closing Purchase	(4,506)	(4,506)			200,000	
TUH9 Comdty	93	18,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		12/28/2018	106.1000	01/17/2019	106.0000	Closing Purchase	(18,221)	(18,221)			200,000	
TUH9 Comdty	299	59,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		12/28/2018	106.1000	01/17/2019	106.0000	Closing Purchase	(67,924)	(67,924)			200,000	
TUH9 Comdty	103	20,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		11/30/2018	105.5000	01/17/2019	106.0000	Closing Purchase	102,133	102,133			200,000	
TUH9 Comdty	420	84,000,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/31/2019	106.0000	02/28/2019	106.1000	Closing Purchase	123,087	123,087			200,000	
TUH9 Comdty	14	2,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/31/2019	106.0000	02/28/2019	106.0000	Closing Purchase	2,244	2,244			200,000	
TUH9 Comdty	14	2,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/17/2019	106.0000	01/31/2019	106.0000	Closing Purchase	(1,977)	(1,977)			200,000	
TUH9 Comdty	7	1,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/31/2019	106.0000	02/28/2019	106.0000	Closing Purchase	1,122	1,122			200,000	
TUH9 Comdty	165	33,000,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/17/2019	106.0000	01/31/2019	106.0000	Closing Purchase	(23,303)	(23,303)			200,000	
TUH9 Comdty	83	16,600,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/17/2019	106.0000	01/31/2019	106.0000	Closing Purchase	(11,722)	(11,722)			200,000	
TUH9 Comdty	21	4,200,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/17/2019	106.0000	02/06/2019	106.0000	Closing Purchase	(2,638)	(2,638)			200,000	
TUH9 Comdty	157	31,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019		01/17/2019	106.0000	02/28/2019	106.0000	Closing Purchase	3,081	3,081			200,000	
TUJ9 Comdty	52	10,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	107.5000	06/10/2019	107.0000	Closing Purchase	(45,570)	(45,570)			200,000	
TUJ9 Comdty	74	14,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	107.7000	06/26/2019	107.0000	Closing Purchase	(96,068)	(96,068)			200,000	
TUJ9 Comdty	97	19,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	107.7000	06/26/2019	107.0000	Closing Purchase	(125,927)	(125,927)			200,000	
TUJ9 Comdty	19	3,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	107.7000	06/26/2019	107.0000	Closing Purchase	(24,666)	(24,666)			200,000	
TUJ9 Comdty	539	107,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		05/30/2019	107.5000	07/19/2019	107.0000	Closing Purchase	(472,349)	(472,349)			200,000	
TUJ9 Comdty	117	23,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		07/19/2019	107.9000	08/07/2019	107.5000	Closing Purchase	(108,002)	(108,002)			200,000	
TUJ9 Comdty	57	11,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		07/19/2019	107.3000	07/26/2019	107.4000	Closing Purchase	14,806	14,806			200,000	
TUJ9 Comdty	53	10,600,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		06/10/2019	107.3000	07/26/2019	107.5000	Closing Purchase	19,810	19,810			200,000	
TUJ9 Comdty	800	160,000,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		07/19/2019	107.3000	07/26/2019	107.4000	Closing Purchase	264,058	264,058			200,000	
TUJ9 Comdty	851	170,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		07/19/2019	107.9000	08/07/2019	107.4000	Closing Purchase	(882,585)	(882,585)			200,000	

E21.42

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TUJ9 Comdty	.61	12,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/09/2019	107.7000	08/26/2019	107.8000	Closing Purchase	7,824	7,824			200,000	
TUJ9 Comdty	.316	63,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/09/2019	107.7000	08/26/2019	107.8000	Closing Purchase	40,529	40,529			200,000	
TUJ9 Comdty	.92	18,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/09/2019	107.7000	08/26/2019	107.8000	Closing Purchase	11,800	11,800			200,000	
TUJ9 Comdty	.19	3,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/07/2019	107.9000	08/09/2019	107.7000	Closing Purchase	(8,039)	(8,039)			200,000	
TUJ9 Comdty	.139	27,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/09/2019	107.7000	08/26/2019	107.8000	Closing Purchase	17,828	17,828			200,000	
TUJ9 Comdty	.47	9,400,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/07/2019	107.9000	08/12/2019	107.8000	Closing Purchase	(15,846)	(15,846)			200,000	
TUJ9 Comdty	.606	121,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/26/2019	107.8000	08/26/2019	107.8000	Closing Purchase	(761)	(761)			200,000	
TUJ9 Comdty	.66	13,200,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		08/07/2019	107.9000	08/26/2019	107.8000	Closing Purchase	(19,379)	(19,379)			200,000	
TUJ9 Comdty	.9	1,800,000	TUJ9 Comdty	Various	N/A	Interest Rate	09/30/2019		09/13/2019	107.6000	09/19/2019	107.3000	Closing Purchase	(3,948)	(3,948)			200,000	
TUZ9 Comdty	.606	121,200,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	08/26/2019	108.1000	Closing Purchase	(614)	(614)			200,000	
TUZ9 Comdty	.82	16,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	08/27/2019	108.0000	Closing Purchase	(10,782)	(10,782)			200,000	
TUZ9 Comdty	.57	11,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	09/03/2019	108.1000	Closing Purchase	75	75			200,000	
TUZ9 Comdty	.60	12,000,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	09/03/2019	108.1000	Closing Purchase	79	79			200,000	
TUZ9 Comdty	.329	65,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	09/13/2019	107.4000	Closing Purchase	(436,519)	(436,519)			200,000	
TUZ9 Comdty	.9	1,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		09/19/2019	107.6000	09/20/2019	107.6000	Closing Purchase	131	131			200,000	
TUZ9 Comdty	.162	32,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		09/20/2019	107.6000	09/20/2019	107.6000	Closing Purchase	(10,294)	(10,294)			200,000	
TUZ9 Comdty	.17	3,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	09/20/2019	107.6000	Closing Purchase	(15,517)	(15,517)			200,000	
TUZ9 Comdty	.129	25,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		08/26/2019	108.1000	09/20/2019	107.6000	Closing Purchase	(125,803)	(125,803)			200,000	
TUZ9 Comdty	.139	27,800,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		09/20/2019	107.6000	10/15/2019	107.7000	Closing Purchase	20,484	20,484			200,000	
TUZ9 Comdty	.308	61,600,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		10/15/2019	107.6000	11/22/2019	107.7000	Closing Purchase	23,745	23,745			200,000	
TUZ9 Comdty	.18	3,600,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		10/24/2019	107.6000	11/22/2019	107.7000	Closing Purchase	3,497	3,497			200,000	
TUZ9 Comdty	.352	70,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019		10/15/2019	107.6000	11/22/2019	107.7000	Closing Purchase	27,138	27,138			200,000	
TYM9 Comdty	.76	7,600,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	122.7000	03/14/2019	122.0000	Closing Purchase	(57,513)	(57,513)			100,000	
TYM9 Comdty	1,147	114,700,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	125.6000	05/30/2019	122.0000	Closing Purchase	(4,183,533)	(4,183,533)			100,000	
TYM9 Comdty	.35	3,500,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	122.7000	03/14/2019	122.0000	Closing Purchase	(26,486)	(26,486)			100,000	
TYM9 Comdty	.177	17,700,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	122.9000	03/14/2019	122.0000	Closing Purchase	(156,069)	(156,069)			100,000	
TYM9 Comdty	.194	19,400,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	122.7000	03/14/2019	122.0000	Closing Purchase	(146,808)	(146,808)			100,000	
TYM9 Comdty	.3	300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		03/14/2019	125.6000	05/30/2019	122.9000	Closing Purchase	(8,300)	(8,300)			100,000	
TYM9 Comdty	.9	900,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019		02/28/2019	122.9000	03/14/2019	122.0000	Closing Purchase	(7,936)	(7,936)			100,000	

E21.43

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TYM9 Comdty	8	800,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	03/14/2019	125.6000	05/30/2019	122.9000	Closing Purchase	(22,132)	(22,132)			100,000	
TYM9 Comdty	52	5,200,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	03/25/2019	125.6000	05/30/2019	124.1000	Closing Purchase	(78,046)	(78,046)			100,000	
TYM9 Comdty	173	17,300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	04/15/2019	125.6000	05/30/2019	123.1000	Closing Purchase	(429,949)	(429,949)			100,000	
TYM9 Comdty	57	5,700,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	05/06/2019	125.6000	05/30/2019	123.6000	Closing Purchase	(114,941)	(114,941)			100,000	
TYM9 Comdty	12	1,200,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	125.6000	05/30/2019	122.0000	Closing Purchase	(43,768)	(43,768)			100,000	
TYU9 Comdty	242	24,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127.2000	06/10/2019	125.9000	Closing Purchase	(313,936)	(313,936)			100,000	
TYU9 Comdty	49	4,900,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	06/10/2019	131.0000	08/26/2019	127.2000	Closing Purchase	(185,086)	(185,086)			100,000	
TYU9 Comdty	17	1,700,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	06/10/2019	131.0000	08/26/2019	127.2000	Closing Purchase	(64,213)	(64,213)			100,000	
TYU9 Comdty	84	8,400,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	06/26/2019	131.0000	08/26/2019	128.1000	Closing Purchase	(241,165)	(241,165)			100,000	
TYU9 Comdty	2	200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	128.1000	06/26/2019	125.9000	Closing Purchase	(4,407)	(4,407)			100,000	
TYU9 Comdty	32	3,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	128.1000	06/26/2019	125.9000	Closing Purchase	(70,512)	(70,512)			100,000	
TYU9 Comdty	16	1,600,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	07/19/2019	131.0000	08/26/2019	127.6000	Closing Purchase	(53,686)	(53,686)			100,000	
TYU9 Comdty	14	1,400,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127.6000	07/19/2019	125.9000	Closing Purchase	(24,068)	(24,068)			100,000	
TYU9 Comdty	8	800,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	07/19/2019	131.0000	08/26/2019	127.6000	Closing Purchase	(26,843)	(26,843)			100,000	
TYU9 Comdty	11	1,100,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127.6000	07/19/2019	125.9000	Closing Purchase	(18,910)	(18,910)			100,000	
TYU9 Comdty	327	32,700,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	07/19/2019	131.0000	08/26/2019	127.6000	Closing Purchase	(1,116,992)	(1,116,992)			100,000	
TYU9 Comdty	59	5,900,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	127.3000	07/26/2019	125.9000	Closing Purchase	(80,226)	(80,226)			100,000	
TYU9 Comdty	5	500,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	129.9000	08/09/2019	125.9000	Closing Purchase	(20,002)	(20,002)			100,000	
TYU9 Comdty	32	3,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	129.9000	08/09/2019	125.9000	Closing Purchase	(128,012)	(128,012)			100,000	
TYU9 Comdty	2	200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	08/09/2019	131.0000	08/26/2019	129.9000	Closing Purchase	(2,148)	(2,148)			100,000	
TYU9 Comdty	102	10,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	129.9000	08/09/2019	125.9000	Closing Purchase	(408,039)	(408,039)			100,000	
TYU9 Comdty	31	3,100,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	08/12/2019	131.0000	08/26/2019	130.4000	Closing Purchase	(19,251)	(19,251)			100,000	
TYU9 Comdty	622	62,200,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	131.0000	08/26/2019	125.9000	Closing Purchase	(3,156,012)	(3,156,012)			100,000	
TYU9 Comdty	331	33,100,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	131.0000	08/26/2019	125.9000	Closing Purchase	(1,679,497)	(1,679,497)			100,000	
TYU9 Comdty	6	600,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	09/13/2019	129.4000	09/19/2019	128.9000	Closing Purchase	(3,097)	(3,097)			100,000	
TYU9 Comdty	7	700,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	09/13/2019	129.4000	09/19/2019	128.9000	Closing Purchase	(3,613)	(3,613)			100,000	
TYZ9 Comdty	865	86,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.5000	11/22/2019	131.7000	Closing Purchase	1,879,691	1,879,691			100,000	
TYZ9 Comdty	343	34,300,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	131.6000	08/27/2019	131.7000	Closing Purchase	21,841	21,841			100,000	
TYZ9 Comdty	55	5,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/03/2019	129.5000	11/22/2019	131.7000	Closing Purchase	122,832	122,832			100,000	

E21.44

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TYZ9 Comdty	52	5,200,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/03/2019	129.5000	11/22/2019	131.7000	Closing Purchase	116,132	116,132			100,000	
TYZ9 Comdty	49	4,900,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	132.3000	09/04/2019	131.7000	Closing Purchase	(30,567)	(30,567)			100,000	
TYZ9 Comdty	193	19,300,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	09/13/2019	129.5000	11/22/2019	128.5000	Closing Purchase	(181,144)	(181,144)			100,000	
TYZ9 Comdty	6	600,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.6000	09/19/2019	131.7000	Closing Purchase	12,382	12,382			100,000	
TYZ9 Comdty	7	700,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.6000	09/19/2019	131.7000	Closing Purchase	14,446	14,446			100,000	
TYZ9 Comdty	20	2,000,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.6000	09/20/2019	131.7000	Closing Purchase	41,274	41,274			100,000	
TYZ9 Comdty	5	500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.5000	09/20/2019	131.7000	Closing Purchase	10,631	10,631			100,000	
TYZ9 Comdty	48	4,800,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.7000	10/15/2019	131.7000	Closing Purchase	92,306	92,306			100,000	
TYZ9 Comdty	121	12,100,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	10/15/2019	129.5000	11/22/2019	129.7000	Closing Purchase	30,120	30,120			100,000	
TYZ9 Comdty	555	55,500,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	10/24/2019	129.5000	11/22/2019	129.8000	Closing Purchase	198,858	198,858			100,000	
TYZ9 Comdty	144	14,400,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.5000	11/22/2019	131.7000	Closing Purchase	312,916	312,916			100,000	
USHO Comdty	52	5,200,000	USHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	158.9000	12/27/2019	156.5000	Closing Purchase	(128,417)	(128,417)			100,000	
USHO Comdty	22	2,200,000	USHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	158.9000	12/27/2019	156.5000	Closing Purchase	(54,330)	(54,330)			100,000	
USHO Comdty	225	22,500,000	USHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	158.9000	12/31/2019	155.7000	Closing Purchase	(731,432)	(731,432)			100,000	
UXYHO Comdty	27	2,700,000	UXYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	140.8000	12/27/2019	142.4000	Closing Purchase	42,811	42,811			100,000	
UXYHO Comdty	46	4,600,000	UXYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	140.8000	12/27/2019	142.4000	Closing Purchase	72,937	72,937			100,000	
TUH9 Comdty	19	3,800,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	11/30/2018	105.6000	03/29/2019	105.5000	Closing Purchase	(5,652)	(5,652)			200,000	
TUH9 Comdty	7	1,400,000	TUH9 Comdty	Various	N/A	Interest Rate	03/29/2019	CBT	12/14/2018	105.6000	02/28/2019	106.0000	Closing Purchase	4,721	4,721			200,000	
TU9 Comdty	7	1,400,000	TU9 Comdty	Various	N/A	Interest Rate	09/30/2019	CBT	05/30/2019	107.0000	08/26/2019	107.8000	Closing Purchase	10,524	10,524			200,000	
TUZ9 Comdty	7	1,400,000	TUZ9 Comdty	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.1000	11/22/2019	107.6000	Closing Purchase	(5,897)	(5,897)			200,000	
TYM9 Comdty	33	3,300,000	TYM9 Comdty	Various	N/A	Interest Rate	06/19/2019	CBT	02/28/2019	125.6000	05/30/2019	122.0000	Closing Purchase	(120,363)	(120,363)			100,000	
TYU9 Comdty	33	3,300,000	TYU9 Comdty	Various	N/A	Interest Rate	09/19/2019	CBT	05/30/2019	131.0000	08/26/2019	125.9000	Closing Purchase	(167,442)	(167,442)			100,000	
TYZ9 Comdty	33	3,300,000	TYZ9 Comdty	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	129.5000	11/22/2019	131.7000	Closing Purchase	71,711	71,711			100,000	
ESM9 Index	3	436,587	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,910.6000	04/12/2019	2,797.2000	Closing Purchase	(17,017)	(17,017)			50	
ESM9 Index	4	590,303	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,951.8000	05/01/2019	2,797.2000	Closing Purchase	(30,876)	(30,876)			50	
ESM9 Index	21	3,067,785	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.7000	06/19/2019	2,797.2000	Closing Purchase	(130,793)	(130,793)			50	
ESU9 Index	23	3,457,245	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006.3000	09/19/2019	2,880.4000	Closing Purchase	(144,889)	(144,889)			50	
ESU9 Index	1	150,315	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/30/2019	3,006.3000	09/19/2019	2,922.8000	Closing Purchase	(4,181)	(4,181)			50	
ESU9 Index	21	3,156,615	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,926.1000	Closing Purchase	(84,296)	(84,296)			50	
ESZ9 Index	5	740,448	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,961.8000	09/30/2019	3,008.5000	Closing Purchase	11,659	11,659			50	
ESZ9 Index	5	791,813	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,167.3000	12/12/2019	3,008.5000	Closing Purchase	(39,706)	(39,706)			50	
ESZ9 Index	35	5,590,900	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194.8000	12/19/2019	3,008.5000	Closing Purchase	(326,156)	(326,156)			50	
FAM9 Index	2	384,360	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921.8000	06/19/2019	1,892.4000	Closing Purchase	(5,888)	(5,888)			100	
FAU9 Index	3	586,320	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,954.4000	09/19/2019	1,883.3000	Closing Purchase	(21,328)	(21,328)			100	
FAU9 Index	1	188,020	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,880.2000	08/30/2019	1,925.7000	Closing Purchase	4,547	4,547			100	

E21.45

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAU9 Index	1	195,440	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,954,400	09/19/2019	1,925,700	Closing Purchase	(2,873)	(2,873)			100	
FAZ9 Index	1	203,710	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,037,100	12/12/2019	1,956,500	Closing Purchase	(8,067)	(8,067)			100	
FAZ9 Index	3	613,800	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,046,000	12/19/2019	1,956,500	Closing Purchase	(26,871)	(26,871)			100	
MESM9 Index	1	54,530	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,090,600	04/12/2019	1,052,300	Closing Purchase	(1,919)	(1,919)			50	
MESM9 Index	1	54,095	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,081,900	05/01/2019	1,052,300	Closing Purchase	(1,484)	(1,484)			50	
MESM9 Index	5	259,725	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,038,900	06/19/2019	1,052,300	Closing Purchase	3,330	3,330			50	
MESU9 Index	6	305,880	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019,600	09/18/2019	970,300	Closing Purchase	(14,806)	(14,806)			50	
MESU9 Index	1	49,125	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	982,500	08/30/2019	1,034,300	Closing Purchase	2,586	2,586			50	
MESU9 Index	4	203,920	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019,600	09/18/2019	1,034,300	Closing Purchase	2,924	2,924			50	
MESZ9 Index	3	162,690	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,084,600	12/12/2019	1,022,100	Closing Purchase	(9,386)	(9,386)			50	
MESZ9 Index	7	387,780	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,107,900	12/19/2019	1,022,100	Closing Purchase	(30,070)	(30,070)			50	
MFSM9 Index	2	192,085	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,920,900	05/01/2019	1,852,000	Closing Purchase	(6,893)	(6,893)			50	
MFSM9 Index	7	663,985	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,100	06/19/2019	1,852,000	Closing Purchase	(15,813)	(15,813)			50	
MFSU9 Index	9	858,482	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,907,700	09/18/2019	1,824,200	Closing Purchase	(37,615)	(37,615)			50	
MFSU9 Index	1	92,005	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,840,100	08/30/2019	1,899,200	Closing Purchase	2,951	2,951			50	
MFSU9 Index	6	572,321	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907,700	09/18/2019	1,899,200	Closing Purchase	(2,585)	(2,585)			50	
MFSZ9 Index	1	94,786	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,895,700	09/30/2019	1,907,800	Closing Purchase	599	599			50	
MFSZ9 Index	3	300,705	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,004,700	12/12/2019	1,907,800	Closing Purchase	(14,551)	(14,551)			50	
MFSZ9 Index	11	1,113,581	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024,700	12/19/2019	1,907,800	Closing Purchase	(64,351)	(64,351)			50	
RTYM9 Index	1	79,604	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,592,100	05/01/2019	1,553,600	Closing Purchase	(1,930)	(1,930)			50	
RTYM9 Index	4	310,240	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551,200	06/19/2019	1,553,600	Closing Purchase	454	454			50	
RTYU9 Index	3	237,225	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,581,500	09/18/2019	1,501,700	Closing Purchase	(11,980)	(11,980)			50	
RTYU9 Index	1	74,635	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,492,700	08/30/2019	1,554,800	Closing Purchase	3,101	3,101			50	
RTYU9 Index	3	237,225	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581,500	09/18/2019	1,554,800	Closing Purchase	(4,017)	(4,017)			50	
RTYZ9 Index	2	164,540	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,645,400	12/12/2019	1,583,900	Closing Purchase	(6,155)	(6,155)			50	
RTYZ9 Index	4	332,740	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,663,700	12/19/2019	1,583,900	Closing Purchase	(15,971)	(15,971)			50	
ESM9 Index	37	5,384,579	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,910,600	04/12/2019	2,797,200	Closing Purchase	(209,879)	(209,879)			50	
ESM9 Index	184	27,175,338	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,953,600	04/30/2019	2,797,200	Closing Purchase	(1,441,692)	(1,441,692)			50	
ESM9 Index	106	15,485,010	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	05/01/2019	2,921,700	06/19/2019	2,951,500	Closing Purchase	157,686	157,686			50	
ESM9 Index	274	40,027,290	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921,700	06/19/2019	2,797,200	Closing Purchase	(1,706,536)	(1,706,536)			50	
ESU9 Index	21	3,156,615	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006,300	09/19/2019	2,880,400	Closing Purchase	(132,290)	(132,290)			50	
ESU9 Index	11	1,607,513	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,922,800	08/30/2019	2,926,100	Closing Purchase	1,798	1,798			50	
ESU9 Index	369	55,466,235	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006,300	09/19/2019	2,926,100	Closing Purchase	(1,481,197)	(1,481,197)			50	
ESZ9 Index	27	3,988,417	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,961,800	09/30/2019	3,008,500	Closing Purchase	62,958	62,958			50	
ESZ9 Index	39	6,176,138	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,167,300	12/12/2019	3,008,500	Closing Purchase	(309,708)	(309,708)			50	
ESZ9 Index	324	51,755,760	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194,800	12/19/2019	3,008,500	Closing Purchase	(3,019,272)	(3,019,272)			50	
FAM9 Index	1	192,180	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	04/12/2019	1,921,800	06/19/2019	1,969,200	Closing Purchase	4,735	4,735			100	
FAM9 Index	10	1,968,214	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,968,200	05/01/2019	1,892,400	Closing Purchase	(75,854)	(75,854)			100	
FAM9 Index	32	6,149,760	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921,800	06/19/2019	1,892,400	Closing Purchase	(94,208)	(94,208)			100	
FAU9 Index	9	1,758,960	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,954,400	09/19/2019	1,883,300	Closing Purchase	(63,984)	(63,984)			100	
FAU9 Index	6	1,128,120	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,880,200	08/30/2019	1,925,700	Closing Purchase	27,283	27,283			100	
FAU9 Index	27	5,276,880	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,954,400	09/19/2019	1,925,700	Closing Purchase	(77,565)	(77,565)			100	
FAZ9 Index	1	192,274	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	1,922,700	09/30/2019	1,956,500	Closing Purchase	3,369	3,369			100	
FAZ9 Index	7	1,425,970	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,037,100	12/12/2019	1,956,500	Closing Purchase	(56,470)	(56,470)			100	
FAZ9 Index	28	5,728,800	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,046,000	12/19/2019	1,956,500	Closing Purchase	(250,798)	(250,798)			100	
MESM9 Index	6	327,178	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,090,600	04/12/2019	1,052,300	Closing Purchase	(11,512)	(11,512)			50	
MESM9 Index	26	1,406,477	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,081,900	05/01/2019	1,052,300	Closing Purchase	(38,590)	(38,590)			50	
MESM9 Index	87	4,519,215	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,038,900	06/19/2019	1,052,300	Closing Purchase	57,944	57,944			50	
MESU9 Index	13	662,740	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019,600	09/18/2019	970,300	Closing Purchase	(32,079)	(32,079)			50	
MESU9 Index	12	589,500	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	982,500	08/30/2019	1,034,300	Closing Purchase	31,031	31,031			50	
MESU9 Index	75	3,823,500	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019,600	09/18/2019	1,034,300	Closing Purchase	54,821	54,821			50	
MESZ9 Index	21	1,138,830	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,084,600	12/12/2019	1,022,100	Closing Purchase	(65,700)	(65,700)			50	
MESZ9 Index	67	3,711,604	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,107,900	12/19/2019	1,022,100	Closing Purchase	(287,810)	(287,810)			50	
MFSM9 Index	3	286,450	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,909,700	04/12/2019	1,852,000	Closing Purchase	(8,662)	(8,662)			50	
MFSM9 Index	40	3,841,703	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,920,900	05/01/2019	1,852,000	Closing Purchase	(137,860)	(137,860)			50	
MFSM9 Index	121	11,477,455	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897,100	06/19/2019	1,852,000	Closing Purchase	(273,331)	(273,331)			50	
MFSU9 Index	29	2,766,219	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,907,700	09/18/2019	1,824,200	Closing Purchase	(121,205)	(121,205)			50	
MFSU9 Index	22	2,024,110	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,840,100	08/30/2019	1,899,200	Closing Purchase	64,922	64,922			50	

E21.46

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
MFSU9 Index	99	9,443,301	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907.7000	09/18/2019	1,899.2000	Closing Purchase	(42,657)	(42,657)			50	
MFSZ9 Index	4	379,144	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,895.7000	09/30/2019	1,907.8000	Closing Purchase	2,394	2,394			50	
MFSZ9 Index	20	2,004,700	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,004.7000	12/12/2019	1,907.8000	Closing Purchase	(97,009)	(97,009)			50	
MFSZ9 Index	104	10,528,399	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024.7000	12/19/2019	1,907.8000	Closing Purchase	(608,406)	(608,406)			50	
RTYM9 Index	5	397,240	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,589.0000	04/12/2019	1,553.6000	Closing Purchase	(8,872)	(8,872)			50	
RTYM9 Index	22	1,751,286	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,592.1000	05/01/2019	1,553.6000	Closing Purchase	(42,467)	(42,467)			50	
RTYM9 Index	67	5,196,520	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551.2000	06/19/2019	1,553.6000	Closing Purchase	7,611	7,611			50	
RTYU9 Index	1	79,075	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,581.5000	09/18/2019	1,501.7000	Closing Purchase	(3,993)	(3,993)			50	
RTYU9 Index	11	820,985	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,492.7000	08/30/2019	1,554.8000	Closing Purchase	34,112	34,112			50	
RTYU9 Index	56	4,428,200	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581.5000	09/18/2019	1,554.8000	Closing Purchase	(74,978)	(74,978)			50	
RTYZ9 Index	1	76,024	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,520.5000	09/30/2019	1,583.9000	Closing Purchase	3,168	3,168			50	
RTYZ9 Index	15	1,234,046	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,645.4000	12/12/2019	1,583.9000	Closing Purchase	(46,161)	(46,161)			50	
RTYZ9 Index	41	3,410,585	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,663.7000	12/19/2019	1,583.9000	Closing Purchase	(163,699)	(163,699)			50	
ESM9 Index	9	1,309,762	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,910.6000	04/12/2019	2,797.2000	Closing Purchase	(51,052)	(51,052)			50	
ESM9 Index	18	2,656,365	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,951.5000	05/01/2019	2,797.2000	Closing Purchase	(138,943)	(138,943)			50	
ESM9 Index	90	13,147,650	ESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	2,921.7000	06/19/2019	2,797.2000	Closing Purchase	(560,541)	(560,541)			50	
ESU9 Index	6	901,890	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	3,006.3000	09/19/2019	2,880.4000	Closing Purchase	(37,797)	(37,797)			50	
ESU9 Index	2	292,275	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	2,922.8000	08/30/2019	2,926.1000	Closing Purchase	327	327			50	
ESU9 Index	88	13,227,720	ESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	3,006.3000	09/19/2019	2,926.1000	Closing Purchase	(353,239)	(353,239)			50	
ESZ9 Index	7	1,036,627	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,961.8000	09/30/2019	3,008.5000	Closing Purchase	16,322	16,322			50	
ESZ9 Index	8	1,266,900	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,167.9000	12/12/2019	3,008.5000	Closing Purchase	(63,530)	(63,530)			50	
ESZ9 Index	79	12,619,460	ESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	3,194.8000	12/19/2019	3,008.5000	Closing Purchase	(736,180)	(736,180)			50	
FAM9 Index	2	393,643	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,968.2000	05/01/2019	1,892.4000	Closing Purchase	(15,171)	(15,171)			100	
FAM9 Index	8	1,537,440	FAM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,921.8000	06/19/2019	1,892.4000	Closing Purchase	(23,552)	(23,552)			100	
FAU9 Index	2	390,880	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,954.4000	09/19/2019	1,883.3000	Closing Purchase	(14,219)	(14,219)			100	
FAU9 Index	1	188,020	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,880.2000	08/30/2019	1,925.7000	Closing Purchase	4,547	4,547			100	
FAU9 Index	7	1,368,080	FAU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,954.4000	09/19/2019	1,925.7000	Closing Purchase	(20,110)	(20,110)			100	
FAZ9 Index	2	407,420	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,037.1000	12/12/2019	1,956.5000	Closing Purchase	(16,134)	(16,134)			100	
FAZ9 Index	7	1,432,200	FAZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/19/2019	2,046.0000	12/19/2019	1,956.5000	Closing Purchase	(62,700)	(62,700)			100	
MESM9 Index	1	54,530	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,090.6000	04/12/2019	1,052.3000	Closing Purchase	(1,919)	(1,919)			50	
MESM9 Index	6	324,572	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,081.9000	05/01/2019	1,052.3000	Closing Purchase	(8,905)	(8,905)			50	
MESM9 Index	21	1,090,845	MESM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,038.9000	06/19/2019	1,052.3000	Closing Purchase	13,987	13,987			50	
MESU9 Index	3	152,940	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,019.6000	09/18/2019	970.3000	Closing Purchase	(7,403)	(7,403)			50	
MESU9 Index	3	147,375	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	982.5000	08/30/2019	1,034.3000	Closing Purchase	7,758	7,758			50	
MESU9 Index	18	917,640	MESU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,019.6000	09/18/2019	1,034.3000	Closing Purchase	13,157	13,157			50	
MESZ9 Index	5	271,150	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,084.6000	12/12/2019	1,022.1000	Closing Purchase	(15,643)	(15,643)			50	
MESZ9 Index	16	886,353	MESZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,107.9000	12/19/2019	1,022.1000	Closing Purchase	(68,731)	(68,731)			50	
MFSM9 Index	1	95,483	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,909.7000	04/12/2019	1,852.0000	Closing Purchase	(2,887)	(2,887)			50	
MFSM9 Index	9	864,383	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,920.9000	05/01/2019	1,852.0000	Closing Purchase	(31,019)	(31,019)			50	
MFSM9 Index	29	2,750,795	MFSM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,897.1000	06/19/2019	1,852.0000	Closing Purchase	(65,509)	(65,509)			50	
MFSU9 Index	7	667,708	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	08/06/2019	1,907.7000	09/18/2019	1,824.2000	Closing Purchase	(29,256)	(29,256)			50	
MFSU9 Index	5	460,025	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,840.1000	08/30/2019	1,899.2000	Closing Purchase	14,755	14,755			50	
MFSU9 Index	24	2,289,285	MFSU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,907.7000	09/18/2019	1,899.2000	Closing Purchase	(10,341)	(10,341)			50	
MFSZ9 Index	1	94,786	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,895.7000	09/30/2019	1,907.8000	Closing Purchase	599	599			50	
MFSZ9 Index	5	501,175	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,004.7000	12/12/2019	1,907.8000	Closing Purchase	(24,252)	(24,252)			50	
MFSZ9 Index	25	2,530,865	MFSZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	2,024.7000	12/19/2019	1,907.8000	Closing Purchase	(146,251)	(146,251)			50	
RTYM9 Index	1	79,448	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,589.0000	04/12/2019	1,553.6000	Closing Purchase	(1,774)	(1,774)			50	
RTYM9 Index	5	398,020	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,592.1000	05/01/2019	1,553.6000	Closing Purchase	(9,652)	(9,652)			50	
RTYM9 Index	16	1,240,960	RTYM9 Index	Various	N/A	Equity/Index	06/21/2019	CTN	03/13/2019	1,551.2000	06/19/2019	1,553.6000	Closing Purchase	1,818	1,818			50	
RTYU9 Index	2	149,270	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,492.7000	08/30/2019	1,554.8000	Closing Purchase	6,202	6,202			50	
RTYU9 Index	14	1,107,050	RTYU9 Index	Various	N/A	Equity/Index	09/20/2019	CTN	06/19/2019	1,581.5000	09/18/2019	1,554.8000	Closing Purchase	(18,744)	(18,744)			50	
RTYZ9 Index	1	76,024	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,520.5000	09/30/2019	1,583.9000	Closing Purchase	3,168	3,168			50	
RTYZ9 Index	3	246,809	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,645.4000	12/12/2019	1,583.9000	Closing Purchase	(9,232)	(9,232)			50	
RTYZ9 Index	10	831,850	RTYZ9 Index	Various	N/A	Equity/Index	12/20/2019	CTN	09/18/2019	1,663.7000	12/19/2019	1,583.9000	Closing Purchase	(39,927)	(39,927)			50	
TYHO Comdty	93	9,300,000	TYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	129.5000	12/27/2019	128.4000	Closing Purchase	(108,546)	(108,546)			100,000	
TYHO Comdty	23	2,300,000	TYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	128.4000	12/27/2019	129.5000	Closing Purchase	26,704	26,704			100,000	

E21.47



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYHO Comdty	93	9,300,000	TYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	128.4000	12/27/2019	129.5000	Closing Purchase	107,977	107,977				100,000
TYHO Comdty	550	55,000,000	TYHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	128.4000	12/31/2019	129.5000	Closing Purchase	647,167	647,167				100,000
WNHO Comdty	1	100,000	WNHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	186.8000	12/27/2019	183.0000	Closing Purchase	(3,794)	(3,794)				100,000
WNHO Comdty	81	8,100,000	WNHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	186.8000	12/27/2019	183.0000	Closing Purchase	(307,305)	(307,305)				100,000
WNHO Comdty	140	14,000,000	WNHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	186.8000	12/27/2019	183.7000	Closing Purchase	(434,894)	(434,894)				100,000
WNHO Comdty	50	5,000,000	WNHO Comdty	Various	N/A	Interest Rate	03/20/2020	CBT	11/22/2019	186.8000	12/31/2019	181.3000	Closing Purchase	(275,632)	(275,632)				100,000
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,887.9000	03/13/2019	1,746.9000	Closing Purchase	(42,301)	(42,301)				100
FAH9 Index	4	711,800	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,779.5000	01/16/2019	1,696.9000	Closing Purchase	(33,054)	(33,054)				100
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,887.9000	03/13/2019	1,801.7000	Closing Purchase	(8,623)	(8,623)				100
FAH9 Index	1	181,883	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,818.8000	01/29/2019	1,696.9000	Closing Purchase	(12,197)	(12,197)				100
FAH9 Index	2	384,200	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,921.0000	02/20/2019	1,696.9000	Closing Purchase	(44,827)	(44,827)				100
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887.9000	03/13/2019	1,776.4000	Closing Purchase	(11,153)	(11,153)				100
FAH9 Index	11	2,076,690	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/20/2018	1,887.9000	03/13/2019	1,632.0000	Closing Purchase	(281,483)	(281,483)				100
FAH9 Index	9	1,699,110	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,887.9000	03/13/2019	1,665.8000	Closing Purchase	(199,937)	(199,937)				100
FAH9 Index	6	1,132,740	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/24/2018	1,887.9000	03/13/2019	1,567.7000	Closing Purchase	(192,138)	(192,138)				100
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	1,887.9000	03/13/2019	1,581.4000	Closing Purchase	(91,953)	(91,953)				100
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/27/2018	1,887.9000	03/13/2019	1,614.9000	Closing Purchase	(27,303)	(27,303)				100
FAH9 Index	14	2,643,060	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,887.9000	03/13/2019	1,628.8000	Closing Purchase	(362,831)	(362,831)				100
FAH9 Index	7	1,321,530	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,887.9000	03/13/2019	1,633.0000	Closing Purchase	(178,421)	(178,421)				100
FAH9 Index	8	1,349,490	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,686.9000	01/04/2019	1,696.9000	Closing Purchase	8,002	8,002				100
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	1,887.9000	03/13/2019	1,685.1000	Closing Purchase	(60,839)	(60,839)				100
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/08/2019	1,887.9000	03/13/2019	1,726.0000	Closing Purchase	(48,569)	(48,569)				100
FAH9 Index	4	755,160	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,887.9000	03/13/2019	1,746.9000	Closing Purchase	(56,402)	(56,402)				100
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,887.9000	03/13/2019	1,746.9000	Closing Purchase	(14,100)	(14,100)				100
FAH9 Index	10	1,887,900	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,887.9000	03/13/2019	1,739.4000	Closing Purchase	(148,550)	(148,550)				100
FAH9 Index	5	881,750	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,763.5000	01/10/2019	1,696.9000	Closing Purchase	(33,317)	(33,317)				100
FAH9 Index	12	2,265,480	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/11/2019	1,887.9000	03/13/2019	1,762.7000	Closing Purchase	(150,265)	(150,265)				100
FAH9 Index	8	1,510,320	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/14/2019	1,887.9000	03/13/2019	1,754.8000	Closing Purchase	(106,524)	(106,524)				100
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/15/2019	1,887.9000	03/13/2019	1,764.1000	Closing Purchase	(24,766)	(24,766)				100
FAH9 Index	6	1,132,740	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887.9000	03/13/2019	1,776.4000	Closing Purchase	(66,918)	(66,918)				100
FAH9 Index	12	2,131,680	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,776.4000	01/16/2019	1,696.9000	Closing Purchase	(95,442)	(95,442)				100
FAH9 Index	1	177,950	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,779.5000	01/16/2019	1,696.9000	Closing Purchase	(8,263)	(8,263)				100
FAH9 Index	4	755,160	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887.9000	03/13/2019	1,779.5000	Closing Purchase	(43,372)	(43,372)				100
FAH9 Index	7	1,321,530	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/17/2019	1,887.9000	03/13/2019	1,789.5000	Closing Purchase	(68,881)	(68,881)				100
FAH9 Index	7	1,321,530	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,887.9000	03/13/2019	1,801.7000	Closing Purchase	(60,361)	(60,361)				100
FAH9 Index	4	720,680	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,801.7000	01/18/2019	1,696.9000	Closing Purchase	(41,934)	(41,934)				100
FAH9 Index	7	1,348,830	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,926.9000	03/01/2019	1,808.8000	Closing Purchase	(82,676)	(82,676)				100
FAH9 Index	4	723,529	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,808.8000	01/22/2019	1,696.9000	Closing Purchase	(44,782)	(44,782)				100
FAH9 Index	2	357,420	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,787.1000	01/22/2019	1,696.9000	Closing Purchase	(18,047)	(18,047)				100
FAH9 Index	2	384,200	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	1,921.0000	02/20/2019	1,785.9000	Closing Purchase	(27,026)	(27,026)				100
FAH9 Index	2	363,900	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,819.5000	01/25/2019	1,696.9000	Closing Purchase	(24,527)	(24,527)				100
FAH9 Index	6	1,132,740	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,887.9000	03/13/2019	1,806.8000	Closing Purchase	(48,678)	(48,678)				100
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,887.9000	03/13/2019	1,815.0000	Closing Purchase	(7,233)	(7,233)				100
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,887.9000	03/13/2019	1,818.8000	Closing Purchase	(20,729)	(20,729)				100
FAH9 Index	4	727,533	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,818.8000	01/29/2019	1,696.9000	Closing Purchase	(48,787)	(48,787)				100
FAH9 Index	5	960,500	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/30/2019	1,921.0000	02/20/2019	1,810.7000	Closing Purchase	(55,145)	(55,145)				100
FAH9 Index	1	186,143	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,861.4000	02/11/2019	1,821.9000	Closing Purchase	(3,956)	(3,956)				100
FAH9 Index	1	183,280	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,832.8000	01/31/2019	1,696.9000	Closing Purchase	(13,593)	(13,593)				100
FAH9 Index	5	920,350	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/01/2019	1,840.7000	02/01/2019	1,838.4000	Closing Purchase	(1,186)	(1,186)				100
FAH9 Index	2	368,140	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,840.7000	02/01/2019	1,696.9000	Closing Purchase	(28,767)	(28,767)				100
FAH9 Index	4	742,827	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	1,857.1000	02/04/2019	1,842.1000	Closing Purchase	(6,014)	(6,014)				100
FAH9 Index	2	371,413	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/01/2019	1,857.1000	02/04/2019	1,838.4000	Closing Purchase	(3,748)	(3,748)				100

E21.48

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,887,9000	03/13/2019	1,861,1000	Closing Purchase	(8,049)	(8,049)			100	
FAH9 Index	7	1,321,530	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,887,9000	03/13/2019	1,865,8000	Closing Purchase	(15,511)	(15,511)			100	
FAH9 Index	6	1,132,740	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	1,887,9000	03/13/2019	1,864,9000	Closing Purchase	(13,818)	(13,818)			100	
FAH9 Index	9	1,699,110	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,887,9000	03/13/2019	1,853,1000	Closing Purchase	(31,307)	(31,307)			100	
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,887,9000	03/13/2019	1,848,7000	Closing Purchase	(7,856)	(7,856)			100	
FAH9 Index	3	555,383	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,851,3000	02/08/2019	1,844,4000	Closing Purchase	(2,081)	(2,081)			100	
FAH9 Index	1	185,128	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	1,851,3000	02/08/2019	1,842,1000	Closing Purchase	(924)	(924)			100	
FAH9 Index	3	558,428	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,861,4000	02/11/2019	1,844,4000	Closing Purchase	(5,126)	(5,126)			100	
FAH9 Index	5	939,720	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,879,4000	02/12/2019	1,821,9000	Closing Purchase	(28,790)	(28,790)			100	
FAH9 Index	2	378,593	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	1,893,0000	02/13/2019	1,885,1000	Closing Purchase	(1,583)	(1,583)			100	
FAH9 Index	4	757,187	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,893,0000	02/13/2019	1,821,9000	Closing Purchase	(28,442)	(28,442)			100	
FAH9 Index	1	191,918	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	1,919,2000	02/27/2019	1,894,8000	Closing Purchase	(2,441)	(2,441)			100	
FAH9 Index	3	575,754	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,919,2000	02/27/2019	1,899,3000	Closing Purchase	(5,963)	(5,963)			100	
FAH9 Index	1	190,840	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	1,908,4000	02/15/2019	1,885,1000	Closing Purchase	(2,335)	(2,335)			100	
FAH9 Index	1	192,100	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/15/2019	1,921,0000	02/20/2019	1,910,6000	Closing Purchase	(1,043)	(1,043)			100	
FAH9 Index	3	576,300	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	1,921,0000	02/20/2019	1,885,1000	Closing Purchase	(10,784)	(10,784)			100	
FAH9 Index	1	191,918	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	1,919,2000	02/27/2019	1,785,9000	Closing Purchase	(13,331)	(13,331)			100	
FAH9 Index	1	192,690	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	1,926,9000	03/01/2019	1,894,8000	Closing Purchase	(3,213)	(3,213)			100	
FAH9 Index	2	385,130	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,925,7000	03/04/2019	1,808,8000	Closing Purchase	(23,372)	(23,372)			100	
FAH9 Index	2	382,860	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,914,3000	03/05/2019	1,808,8000	Closing Purchase	(21,102)	(21,102)			100	
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	1,887,9000	03/13/2019	1,906,8000	Closing Purchase	3,774	3,774			100	
FAH9 Index	5	943,950	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	1,887,9000	03/13/2019	1,884,3000	Closing Purchase	(1,825)	(1,825)			100	
FAH9 Index	7	1,321,530	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,887,9000	03/13/2019	1,870,2000	Closing Purchase	(12,431)	(12,431)			100	
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,887,9000	03/13/2019	1,866,2000	Closing Purchase	(4,346)	(4,346)			100	
FAH9 Index	2	373,560	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,867,8000	03/11/2019	1,855,8000	Closing Purchase	(2,406)	(2,406)			100	
FAH9 Index	3	560,340	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,867,8000	03/11/2019	1,808,8000	Closing Purchase	(17,702)	(17,702)			100	
FAH9 Index	3	564,410	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,881,4000	03/11/2019	1,856,4000	Closing Purchase	(7,509)	(7,509)			100	
FAH9 Index	1	188,630	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,886,3000	03/12/2019	1,913,8000	Closing Purchase	2,747	2,747			100	
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	1,887,9000	03/13/2019	1,890,0000	Closing Purchase	621	621			100	
FAH9 Index	5	943,950	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,887,9000	03/13/2019	1,913,8000	Closing Purchase	12,935	12,935			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,887,9000	03/13/2019	1,746,9000	Closing Purchase	(14,100)	(14,100)			100	
FAH9 Index	5	943,950	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887,9000	03/13/2019	1,776,4000	Closing Purchase	(55,765)	(55,765)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887,9000	03/13/2019	1,779,5000	Closing Purchase	(10,843)	(10,843)			100	
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,887,9000	03/13/2019	1,801,7000	Closing Purchase	(17,246)	(17,246)			100	
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,887,9000	03/13/2019	1,808,8000	Closing Purchase	(23,732)	(23,732)			100	
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,887,9000	03/13/2019	1,818,8000	Closing Purchase	(13,819)	(13,819)			100	
FAH9 Index	7	1,321,530	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,887,9000	03/13/2019	1,921,0000	Closing Purchase	23,149	23,149			100	
FAH9 Index	21	3,964,590	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,887,9000	03/13/2019	1,696,9000	Closing Purchase	(401,173)	(401,173)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887,9000	03/13/2019	1,776,4000	Closing Purchase	(11,153)	(11,153)			100	
FAH9 Index	1	177,950	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,779,5000	01/16/2019	1,696,9000	Closing Purchase	(8,263)	(8,263)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,887,9000	03/13/2019	1,696,9000	Closing Purchase	(19,103)	(19,103)			100	
FAH9 Index	4	698,770	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,746,9000	01/09/2019	1,696,9000	Closing Purchase	(20,024)	(20,024)			100	
FAH9 Index	4	755,160	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887,9000	03/13/2019	1,776,4000	Closing Purchase	(44,612)	(44,612)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,887,9000	03/13/2019	1,801,7000	Closing Purchase	(8,623)	(8,623)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,887,9000	03/13/2019	1,808,8000	Closing Purchase	(7,911)	(7,911)			100	
FAH9 Index	2	377,580	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,887,9000	03/13/2019	1,818,8000	Closing Purchase	(13,819)	(13,819)			100	
FAH9 Index	5	943,950	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,887,9000	03/13/2019	1,921,0000	Closing Purchase	16,535	16,535			100	
FAH9 Index	15	2,831,850	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,887,9000	03/13/2019	1,929,5000	Closing Purchase	62,356	62,356			100	
FAH9 Index	3	578,850	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,929,5000	02/22/2019	1,696,9000	Closing Purchase	(69,790)	(69,790)			100	
FAH9 Index	14	2,643,060	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,887,9000	03/13/2019	1,696,9000	Closing Purchase	(267,449)	(267,449)			100	
FAH9 Index	1	174,693	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,746,9000	01/09/2019	1,696,9000	Closing Purchase	(5,006)	(5,006)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,887,9000	03/13/2019	1,776,4000	Closing Purchase	(11,153)	(11,153)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,887,9000	03/13/2019	1,818,8000	Closing Purchase	(6,910)	(6,910)			100	
FAH9 Index	1	188,790	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,887,9000	03/13/2019	1,921,0000	Closing Purchase	3,307	3,307			100	
FAH9 Index	3	566,370	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,887,9000	03/13/2019	1,929,5000	Closing Purchase	12,471	12,471			100	
FAH9 Index	4	755,160	FAH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,887,9000	03/13/2019	1,696,9000	Closing Purchase	(76,414)	(76,414)			100	
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,051,6000	03/13/2019	967,5000	Closing Purchase	(4,209)	(4,209)			50	
MESH9 Index	16	841,272	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,051,6000	03/13/2019	1,006,4000	Closing Purchase	(36,236)	(36,236)			50	

E21.49

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MESH9 Index	7	368,057	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051.6000	03/13/2019	1,015.2000	Closing Purchase	(12,750)	(12,750)				50
MESH9 Index	14	713,930	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,019.9000	01/16/2019	973.1000	Closing Purchase	(32,828)	(32,828)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,051.6000	03/13/2019	1,026.1000	Closing Purchase	(1,277)	(1,277)				50
MESH9 Index	6	315,477	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,051.6000	03/13/2019	1,014.9000	Closing Purchase	(11,031)	(11,031)				50
MESH9 Index	5	258,277	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,033.1000	01/29/2019	973.1000	Closing Purchase	(15,027)	(15,027)				50
MESH9 Index	10	528,600	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,057.2000	02/20/2019	973.1000	Closing Purchase	(42,099)	(42,099)				50
MESH9 Index	3	157,739	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,051.6000	03/13/2019	973.1000	Closing Purchase	(11,788)	(11,788)				50
MESH9 Index	13	683,534	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/20/2018	1,051.6000	03/13/2019	955.4000	Closing Purchase	(62,562)	(62,562)				50
MESH9 Index	21	1,104,170	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,051.6000	03/13/2019	967.5000	Closing Purchase	(88,399)	(88,399)				50
MESH9 Index	11	578,375	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/24/2018	1,051.6000	03/13/2019	946.1000	Closing Purchase	(58,052)	(58,052)				50
MESH9 Index	20	1,051,590	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	1,051.6000	03/13/2019	948.3000	Closing Purchase	(103,301)	(103,301)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/27/2018	1,051.6000	03/13/2019	950.1000	Closing Purchase	(10,155)	(10,155)				50
MESH9 Index	16	841,272	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,051.6000	03/13/2019	949.7000	Closing Purchase	(81,590)	(81,590)				50
MESH9 Index	19	999,011	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,051.6000	03/13/2019	951.6000	Closing Purchase	(95,082)	(95,082)				50
MESH9 Index	15	736,465	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	982.0000	01/04/2019	973.1000	Closing Purchase	(6,713)	(6,713)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	1,051.6000	03/13/2019	980.3000	Closing Purchase	(7,135)	(7,135)				50
MESH9 Index	21	1,104,170	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/08/2019	1,051.6000	03/13/2019	986.2000	Closing Purchase	(68,757)	(68,757)				50
MESH9 Index	44	2,313,498	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,051.6000	03/13/2019	1,006.4000	Closing Purchase	(99,649)	(99,649)				50
MESH9 Index	25	1,257,943	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,006.4000	01/09/2019	973.1000	Closing Purchase	(41,690)	(41,690)				50
MESH9 Index	13	681,514	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,048.5000	02/12/2019	1,000.8000	Closing Purchase	(31,064)	(31,064)				50
MESH9 Index	8	404,965	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,012.4000	01/10/2019	973.1000	Closing Purchase	(15,764)	(15,764)				50
MESH9 Index	28	1,472,226	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/11/2019	1,051.6000	03/13/2019	1,005.3000	Closing Purchase	(64,894)	(64,894)				50
MESH9 Index	23	1,209,329	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/14/2019	1,051.6000	03/13/2019	995.3000	Closing Purchase	(64,847)	(64,847)				50
MESH9 Index	15	788,693	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/15/2019	1,051.6000	03/13/2019	1,005.9000	Closing Purchase	(34,312)	(34,312)				50
MESH9 Index	15	788,693	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051.6000	03/13/2019	1,015.2000	Closing Purchase	(27,322)	(27,322)				50
MESH9 Index	32	1,624,352	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,015.2000	01/16/2019	973.1000	Closing Purchase	(67,548)	(67,548)				50
MESH9 Index	8	407,960	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,019.9000	01/16/2019	973.1000	Closing Purchase	(18,759)	(18,759)				50
MESH9 Index	13	683,534	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051.6000	03/13/2019	1,019.9000	Closing Purchase	(20,637)	(20,637)				50
MESH9 Index	24	1,261,908	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/17/2019	1,051.6000	03/13/2019	1,019.1000	Closing Purchase	(39,095)	(39,095)				50
MESH9 Index	9	473,216	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,051.6000	03/13/2019	1,026.1000	Closing Purchase	(11,497)	(11,497)				50
MESH9 Index	12	615,660	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,026.1000	01/18/2019	973.1000	Closing Purchase	(31,858)	(31,858)				50
MESH9 Index	2	103,534	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,035.3000	01/30/2019	1,014.9000	Closing Purchase	(2,052)	(2,052)				50
MESH9 Index	21	1,065,624	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,014.9000	01/22/2019	973.1000	Closing Purchase	(43,972)	(43,972)				50
MESH9 Index	11	553,825	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,007.0000	01/22/2019	973.1000	Closing Purchase	(18,674)	(18,674)				50
MESH9 Index	24	1,242,404	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	1,035.3000	01/30/2019	1,017.9000	Closing Purchase	(20,945)	(20,945)				50
MESH9 Index	7	364,770	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,042.2000	01/25/2019	973.1000	Closing Purchase	(24,219)	(24,219)				50
MESH9 Index	20	1,051,590	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,051.6000	03/13/2019	1,025.6000	Closing Purchase	(26,095)	(26,095)				50
MESH9 Index	9	473,216	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,051.6000	03/13/2019	1,031.4000	Closing Purchase	(9,112)	(9,112)				50
MESH9 Index	21	1,104,170	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,051.6000	03/13/2019	1,033.1000	Closing Purchase	(19,467)	(19,467)				50
MESH9 Index	19	981,454	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,033.1000	01/29/2019	973.1000	Closing Purchase	(57,102)	(57,102)				50
MESH9 Index	7	362,368	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,035.3000	01/30/2019	973.1000	Closing Purchase	(21,817)	(21,817)				50
MESH9 Index	21	1,104,170	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,051.6000	03/13/2019	1,058.5000	Closing Purchase	7,148	7,148				50
MESH9 Index	14	742,725	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,061.0000	01/31/2019	1,014.9000	Closing Purchase	(32,351)	(32,351)				50
MESH9 Index	22	1,153,332	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/01/2019	1,048.5000	02/12/2019	1,055.9000	Closing Purchase	8,098	8,098				50
MESH9 Index	16	844,960	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,056.2000	02/01/2019	1,014.9000	Closing Purchase	(33,103)	(33,103)				50
MESH9 Index	24	1,261,908	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	1,051.6000	03/13/2019	1,051.9000	Closing Purchase	300	300				50
MESH9 Index	10	528,820	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,057.6000	02/04/2019	1,014.9000	Closing Purchase	(21,410)	(21,410)				50
MESH9 Index	9	482,555	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,072.3000	02/05/2019	1,014.9000	Closing Purchase	(25,886)	(25,886)				50
MESH9 Index	5	262,898	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	1,051.6000	03/13/2019	1,067.0000	Closing Purchase	3,838	3,838				50
MESH9 Index	38	1,998,021	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,051.6000	03/13/2019	1,049.1000	Closing Purchase	(4,834)	(4,834)				50
MESH9 Index	7	368,057	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,051.6000	03/13/2019	1,044.5000	Closing Purchase	(2,507)	(2,507)				50
MESH9 Index	7	366,717	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,047.8000	02/13/2019	1,035.4000	Closing Purchase	(4,366)	(4,366)				50
MESH9 Index	8	416,695	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,041.7000	02/08/2019	1,014.9000	Closing Purchase	(10,767)	(10,767)				50
MESH9 Index	7	363,225	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,037.8000	02/11/2019	1,014.9000	Closing Purchase	(8,038)	(8,038)				50
MESH9 Index	10	524,020	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,048.0000	02/12/2019	1,062.3000	Closing Purchase	7,082	7,082				50
MESH9 Index	1	52,424	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,048.5000	02/12/2019	1,062.3000	Closing Purchase	686	686				50
MESH9 Index	4	209,553	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,047.8000	02/13/2019	1,000.8000	Closing Purchase	(9,414)	(9,414)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	1,051.6000	03/13/2019	1,037.1000	Closing Purchase	(727)	(727)				50

E21.50

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MESH9 Index	1	53,570	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,071,400	02/26/2019	1,032,700	Closing Purchase	(1,936)	(1,936)				50
MESH9 Index	9	466,215	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,036,000	02/15/2019	1,035,400	Closing Purchase	(334)	(334)				50
MESH9 Index	2	103,770	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,037,700	02/15/2019	1,041,600	Closing Purchase	388	388				50
MESH9 Index	4	214,280	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,071,400	02/26/2019	1,057,200	Closing Purchase	(2,852)	(2,852)				50
MESH9 Index	6	321,420	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,071,400	02/26/2019	1,057,200	Closing Purchase	(4,278)	(4,278)				50
MESH9 Index	2	107,140	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,071,400	02/26/2019	1,060,300	Closing Purchase	(1,114)	(1,114)				50
MESH9 Index	3	160,710	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,071,400	02/26/2019	1,041,600	Closing Purchase	(4,473)	(4,473)				50
MESH9 Index	5	265,270	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,061,100	02/27/2019	1,032,700	Closing Purchase	(7,101)	(7,101)				50
MESH9 Index	2	104,660	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,046,600	03/01/2019	1,032,700	Closing Purchase	(1,392)	(1,392)				50
MESH9 Index	3	157,739	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,051,600	03/13/2019	1,050,600	Closing Purchase	(157)	(157)				50
MESH9 Index	2	105,406	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,054,100	03/05/2019	1,047,100	Closing Purchase	(702)	(702)				50
MESH9 Index	8	421,624	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,054,100	03/05/2019	1,032,700	Closing Purchase	(8,553)	(8,553)				50
MESH9 Index	8	420,636	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/05/2019	1,051,600	03/13/2019	1,059,900	Closing Purchase	3,285	3,285				50
MESH9 Index	10	529,750	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,059,500	03/06/2019	1,047,100	Closing Purchase	(6,230)	(6,230)				50
MESH9 Index	10	525,795	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	1,051,600	03/13/2019	1,053,700	Closing Purchase	1,020	1,020				50
MESH9 Index	11	578,375	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,051,600	03/13/2019	1,042,800	Closing Purchase	(4,867)	(4,867)				50
MESH9 Index	4	210,618	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,053,100	03/12/2019	1,034,900	Closing Purchase	(3,653)	(3,653)				50
MESH9 Index	2	104,074	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,040,700	03/11/2019	1,025,000	Closing Purchase	(1,575)	(1,575)				50
MESH9 Index	2	104,074	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,040,700	03/11/2019	1,023,600	Closing Purchase	(1,720)	(1,720)				50
MESH9 Index	1	52,037	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,040,700	03/11/2019	1,047,100	Closing Purchase	315	315				50
MESH9 Index	3	156,805	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,045,400	03/11/2019	1,025,000	Closing Purchase	(3,057)	(3,057)				50
MESH9 Index	6	315,927	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,053,100	03/12/2019	1,025,000	Closing Purchase	(8,431)	(8,431)				50
MESH9 Index	5	262,898	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	1,051,600	03/13/2019	1,053,000	Closing Purchase	338	338				50
MESH9 Index	3	157,739	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,051,600	03/13/2019	1,034,900	Closing Purchase	(2,515)	(2,515)				50
MESH9 Index	11	578,375	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,051,600	03/13/2019	1,006,400	Closing Purchase	(24,912)	(24,912)				50
MESH9 Index	14	736,113	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051,600	03/13/2019	1,015,200	Closing Purchase	(25,501)	(25,501)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051,600	03/13/2019	1,019,900	Closing Purchase	(3,175)	(3,175)				50
MESH9 Index	6	315,477	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,051,600	03/13/2019	1,026,100	Closing Purchase	(7,665)	(7,665)				50
MESH9 Index	10	525,795	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,051,600	03/13/2019	1,014,900	Closing Purchase	(18,385)	(18,385)				50
MESH9 Index	11	578,375	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,051,600	03/13/2019	1,033,100	Closing Purchase	(10,197)	(10,197)				50
MESH9 Index	3	157,739	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,051,600	03/13/2019	1,057,200	Closing Purchase	833	833				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,051,600	03/13/2019	1,060,300	Closing Purchase	434	434				50
MESH9 Index	60	3,154,770	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,051,600	03/13/2019	973,100	Closing Purchase	(235,762)	(235,762)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,051,600	03/13/2019	967,500	Closing Purchase	(4,209)	(4,209)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,051,600	03/13/2019	1,006,400	Closing Purchase	(4,530)	(4,530)				50
MESH9 Index	2	101,990	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,019,900	01/16/2019	973,100	Closing Purchase	(4,690)	(4,690)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,051,600	03/13/2019	1,026,100	Closing Purchase	(1,277)	(1,277)				50
MESH9 Index	2	105,720	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,057,200	02/20/2019	973,100	Closing Purchase	(8,420)	(8,420)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,051,600	03/13/2019	1,060,300	Closing Purchase	867	867				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,051,600	03/13/2019	973,100	Closing Purchase	(3,929)	(3,929)				50
MESH9 Index	4	201,271	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,006,400	01/09/2019	973,100	Closing Purchase	(6,670)	(6,670)				50
MESH9 Index	9	473,216	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051,600	03/13/2019	1,015,200	Closing Purchase	(16,383)	(16,383)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051,600	03/13/2019	1,019,900	Closing Purchase	(1,587)	(1,587)				50
MESH9 Index	3	157,739	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,051,600	03/13/2019	1,026,100	Closing Purchase	(3,832)	(3,832)				50
MESH9 Index	4	210,318	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,051,600	03/13/2019	1,014,900	Closing Purchase	(7,354)	(7,354)				50
MESH9 Index	11	578,375	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,051,600	03/13/2019	1,033,100	Closing Purchase	(10,197)	(10,197)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,051,600	03/13/2019	1,057,200	Closing Purchase	555	555				50
MESH9 Index	47	2,471,237	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,051,600	03/13/2019	1,060,300	Closing Purchase	20,378	20,378				50
MESH9 Index	13	689,209	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,060,300	02/22/2019	973,100	Closing Purchase	(56,757)	(56,757)				50
MESH9 Index	42	2,208,339	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,051,600	03/13/2019	973,100	Closing Purchase	(165,034)	(165,034)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,051,600	03/13/2019	1,015,200	Closing Purchase	(3,643)	(3,643)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,051,600	03/13/2019	1,026,100	Closing Purchase	(1,277)	(1,277)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,051,600	03/13/2019	1,014,900	Closing Purchase	(1,838)	(1,838)				50
MESH9 Index	2	105,159	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,051,600	03/13/2019	1,033,100	Closing Purchase	(1,854)	(1,854)				50
MESH9 Index	1	52,580	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,051,600	03/13/2019	1,057,200	Closing Purchase	278	278				50
MESH9 Index	8	420,636	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,051,600	03/13/2019	1,060,300	Closing Purchase	3,469	3,469				50
MESH9 Index	13	683,534	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,051,600	03/13/2019	973,100	Closing Purchase	(51,082)	(51,082)				50
MESH9 Index	53	4,954,308	MESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	1,869,600	03/13/2019	1,751,300	Closing Purchase	(313,417)	(313,417)				50

E21.51

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSH9 Index	80	7,293,460	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,823.4000	02/12/2019	1,737.8000	Closing Purchase	(342,663)	(342,663)				50
MFSH9 Index	225	21,032,438	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869.6000	03/13/2019	1,737.8000	Closing Purchase	(1,483,320)	(1,483,320)				50
MFSH9 Index	1	93,478	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,869.6000	03/13/2019	1,708.1000	Closing Purchase	(8,074)	(8,074)				50
MFSH9 Index	22	2,056,505	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,869.6000	03/13/2019	1,786.9000	Closing Purchase	(91,014)	(91,014)				50
MFSH9 Index	13	1,215,208	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869.6000	03/13/2019	1,787.9000	Closing Purchase	(53,094)	(53,094)				50
MFSH9 Index	21	1,878,003	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,788.6000	01/16/2019	1,737.8000	Closing Purchase	(53,418)	(53,418)				50
MFSH9 Index	3	280,433	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,869.6000	03/13/2019	1,807.8000	Closing Purchase	(9,268)	(9,268)				50
MFSH9 Index	5	467,388	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,869.6000	03/13/2019	1,794.2000	Closing Purchase	(18,849)	(18,849)				50
MFSH9 Index	8	724,867	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,812.2000	01/29/2019	1,737.8000	Closing Purchase	(29,787)	(29,787)				50
MFSH9 Index	13	1,215,175	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869.5000	02/20/2019	1,737.8000	Closing Purchase	(85,670)	(85,670)				50
MFSH9 Index	3	280,433	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869.6000	03/13/2019	1,737.8000	Closing Purchase	(19,778)	(19,778)				50
MFSH9 Index	34	3,178,235	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/20/2018	1,869.6000	03/13/2019	1,707.6000	Closing Purchase	(275,389)	(275,389)				50
MFSH9 Index	41	3,832,578	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,869.6000	03/13/2019	1,708.1000	Closing Purchase	(331,053)	(331,053)				50
MFSH9 Index	24	2,243,460	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/24/2018	1,869.6000	03/13/2019	1,664.6000	Closing Purchase	(246,010)	(246,010)				50
MFSH9 Index	26	2,430,415	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	1,869.6000	03/13/2019	1,669.5000	Closing Purchase	(260,161)	(260,161)				50
MFSH9 Index	19	1,776,073	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/27/2018	1,869.6000	03/13/2019	1,675.5000	Closing Purchase	(184,383)	(184,383)				50
MFSH9 Index	17	1,589,118	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/02/2019	1,869.6000	03/13/2019	1,709.4000	Closing Purchase	(136,177)	(136,177)				50
MFSH9 Index	21	1,963,028	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,869.6000	03/13/2019	1,697.2000	Closing Purchase	(181,024)	(181,024)				50
MFSH9 Index	25	2,336,938	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,869.6000	03/13/2019	1,699.4000	Closing Purchase	(212,741)	(212,741)				50
MFSH9 Index	27	2,365,440	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,752.2000	01/04/2019	1,737.8000	Closing Purchase	(19,546)	(19,546)				50
MFSH9 Index	13	1,215,208	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	1,869.6000	03/13/2019	1,750.6000	Closing Purchase	(77,365)	(77,365)				50
MFSH9 Index	22	2,056,505	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/08/2019	1,869.6000	03/13/2019	1,769.0000	Closing Purchase	(110,669)	(110,669)				50
MFSH9 Index	57	5,328,218	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,869.6000	03/13/2019	1,786.9000	Closing Purchase	(235,809)	(235,809)				50
MFSH9 Index	33	2,948,333	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,786.9000	01/09/2019	1,737.8000	Closing Purchase	(81,129)	(81,129)				50
MFSH9 Index	21	1,883,745	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,794.0000	01/10/2019	1,737.8000	Closing Purchase	(59,161)	(59,161)				50
MFSH9 Index	55	5,141,263	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/11/2019	1,869.6000	03/13/2019	1,779.3000	Closing Purchase	(248,373)	(248,373)				50
MFSH9 Index	40	3,739,100	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/14/2019	1,869.6000	03/13/2019	1,772.9000	Closing Purchase	(193,337)	(193,337)				50
MFSH9 Index	9	841,298	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/15/2019	1,869.6000	03/13/2019	1,777.8000	Closing Purchase	(41,314)	(41,314)				50
MFSH9 Index	35	3,271,713	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869.6000	03/13/2019	1,787.9000	Closing Purchase	(142,945)	(142,945)				50
MFSH9 Index	58	5,184,985	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,787.9000	01/16/2019	1,737.8000	Closing Purchase	(145,657)	(145,657)				50
MFSH9 Index	27	2,414,575	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,788.6000	01/16/2019	1,737.8000	Closing Purchase	(68,681)	(68,681)				50
MFSH9 Index	24	2,243,460	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869.6000	03/13/2019	1,788.6000	Closing Purchase	(97,241)	(97,241)				50
MFSH9 Index	38	3,552,145	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/17/2019	1,869.6000	03/13/2019	1,789.0000	Closing Purchase	(153,196)	(153,196)				50
MFSH9 Index	6	542,347	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,807.8000	01/18/2019	1,737.8000	Closing Purchase	(21,037)	(21,037)				50
MFSH9 Index	13	1,166,237	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,794.2000	01/22/2019	1,807.8000	Closing Purchase	8,810	8,810				50
MFSH9 Index	31	2,764,670	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,783.7000	01/22/2019	1,794.2000	Closing Purchase	16,266	16,266				50
MFSH9 Index	29	2,629,014	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	1,813.1000	01/30/2019	1,791.3000	Closing Purchase	(31,649)	(31,649)				50
MFSH9 Index	8	725,520	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,813.8000	01/25/2019	1,794.2000	Closing Purchase	(7,859)	(7,859)				50
MFSH9 Index	25	2,336,938	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,869.6000	03/13/2019	1,799.5000	Closing Purchase	(87,616)	(87,616)				50
MFSH9 Index	12	1,121,730	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,869.6000	03/13/2019	1,802.2000	Closing Purchase	(40,445)	(40,445)				50
MFSH9 Index	12	1,087,300	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,812.2000	01/29/2019	1,794.2000	Closing Purchase	(10,809)	(10,809)				50
MFSH9 Index	16	1,450,491	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,813.1000	01/30/2019	1,812.2000	Closing Purchase	(804)	(804)				50
MFSH9 Index	37	3,458,668	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,869.6000	03/13/2019	1,822.3000	Closing Purchase	(87,521)	(87,521)				50
MFSH9 Index	12	1,095,961	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,826.6000	02/12/2019	1,827.2000	Closing Purchase	320	320				50
MFSH9 Index	29	2,648,573	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/01/2019	1,826.6000	02/12/2019	1,827.2000	Closing Purchase	822	822				50
MFSH9 Index	18	1,644,300	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,827.0000	02/01/2019	1,780.3000	Closing Purchase	(42,057)	(42,057)				50
MFSH9 Index	27	2,523,893	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	1,869.6000	03/13/2019	1,823.7000	Closing Purchase	(62,026)	(62,026)				50
MFSH9 Index	19	1,741,685	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,833.4000	02/04/2019	1,780.3000	Closing Purchase	(50,428)	(50,428)				50
MFSH9 Index	15	1,386,461	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,848.6000	02/05/2019	1,846.4000	Closing Purchase	(1,689)	(1,689)				50
MFSH9 Index	5	462,154	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,848.6000	02/05/2019	1,780.3000	Closing Purchase	(17,086)	(17,086)				50
MFSH9 Index	9	843,033	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	1,873.4000	02/27/2019	1,844.7000	Closing Purchase	(12,945)	(12,945)				50
MFSH9 Index	15	1,376,783	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,835.7000	02/13/2019	1,824.1000	Closing Purchase	(8,744)	(8,744)				50
MFSH9 Index	3	273,542	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,823.6000	02/12/2019	1,813.9000	Closing Purchase	(1,473)	(1,473)				50
MFSH9 Index	9	812,409	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,805.4000	02/08/2019	1,798.2000	Closing Purchase	(3,242)	(3,242)				50
MFSH9 Index	4	361,071	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019</												

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
MFSH9 Index	4	367,142	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,835,7000	02/13/2019	1,827,2000	Closing Purchase	(1,715)	(1,715)			50	
MFSH9 Index	6	563,580	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,878,6000	03/01/2019	1,827,1000	Closing Purchase	(15,483)	(15,483)			50	
MFSH9 Index	8	754,160	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,885,4000	02/26/2019	1,830,8000	Closing Purchase	(21,860)	(21,860)			50	
MFSH9 Index	10	921,305	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,842,6000	02/15/2019	1,824,1000	Closing Purchase	(9,279)	(9,279)			50	
MFSH9 Index	2	187,341	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/15/2019	1,873,4000	02/27/2019	1,849,5000	Closing Purchase	(2,397)	(2,397)			50	
MFSH9 Index	8	747,800	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,869,5000	02/20/2019	1,824,1000	Closing Purchase	(18,179)	(18,179)			50	
MFSH9 Index	1	94,270	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,885,4000	02/26/2019	1,869,5000	Closing Purchase	(798)	(798)			50	
MFSH9 Index	5	471,350	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,885,4000	02/26/2019	1,824,1000	Closing Purchase	(15,337)	(15,337)			50	
MFSH9 Index	3	281,011	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,873,4000	02/27/2019	1,830,8000	Closing Purchase	(6,398)	(6,398)			50	
MFSH9 Index	9	845,370	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	1,878,6000	03/01/2019	1,844,7000	Closing Purchase	(15,281)	(15,281)			50	
MFSH9 Index	3	280,999	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,873,3000	03/05/2019	1,872,1000	Closing Purchase	(193)	(193)			50	
MFSH9 Index	4	374,666	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	1,873,3000	03/05/2019	1,830,7000	Closing Purchase	(8,537)	(8,537)			50	
MFSH9 Index	1	92,973	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/05/2019	1,859,5000	03/11/2019	1,878,1000	Closing Purchase	929	929			50	
MFSH9 Index	1	93,855	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,877,1000	03/06/2019	1,872,1000	Closing Purchase	(253)	(253)			50	
MFSH9 Index	14	1,308,685	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	1,869,6000	03/13/2019	1,871,7000	Closing Purchase	1,489	1,489			50	
MFSH9 Index	11	1,028,253	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,869,6000	03/13/2019	1,856,8000	Closing Purchase	(7,070)	(7,070)			50	
MFSH9 Index	14	1,308,685	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,869,6000	03/13/2019	1,851,2000	Closing Purchase	(12,921)	(12,921)			50	
MFSH9 Index	4	370,063	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,850,3000	03/11/2019	1,840,3000	Closing Purchase	(2,009)	(2,009)			50	
MFSH9 Index	11	1,017,672	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,850,3000	03/11/2019	1,872,1000	Closing Purchase	11,951	11,951			50	
MFSH9 Index	7	650,812	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,859,5000	03/11/2019	1,839,3000	Closing Purchase	(7,062)	(7,062)			50	
MFSH9 Index	1	93,478	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	1,869,6000	03/13/2019	1,863,0000	Closing Purchase	(330)	(330)			50	
MFSH9 Index	6	560,865	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	1,869,6000	03/13/2019	1,862,3000	Closing Purchase	(2,193)	(2,193)			50	
MFSH9 Index	5	467,388	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/05/2019	1,869,6000	03/13/2019	1,878,1000	Closing Purchase	2,123	2,123			50	
MFSH9 Index	15	1,402,163	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,869,6000	03/13/2019	1,786,9000	Closing Purchase	(62,055)	(62,055)			50	
MFSH9 Index	25	2,336,938	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869,6000	03/13/2019	1,787,9000	Closing Purchase	(102,103)	(102,103)			50	
MFSH9 Index	11	1,028,253	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,869,6000	03/13/2019	1,807,8000	Closing Purchase	(33,982)	(33,982)			50	
MFSH9 Index	10	934,775	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,869,6000	03/13/2019	1,794,2000	Closing Purchase	(37,699)	(37,699)			50	
MFSH9 Index	9	841,298	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,869,6000	03/13/2019	1,812,2000	Closing Purchase	(25,849)	(25,849)			50	
MFSH9 Index	8	747,820	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,869,6000	03/13/2019	1,869,5000	Closing Purchase	(43)	(43)			50	
MFSH9 Index	84	7,852,110	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869,6000	03/13/2019	1,737,8000	Closing Purchase	(553,773)	(553,773)			50	
MFSH9 Index	1	93,478	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,869,6000	03/13/2019	1,708,1000	Closing Purchase	(8,074)	(8,074)			50	
MFSH9 Index	2	186,955	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,869,6000	03/13/2019	1,786,9000	Closing Purchase	(8,274)	(8,274)			50	
MFSH9 Index	1	93,478	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869,6000	03/13/2019	1,787,9000	Closing Purchase	(4,084)	(4,084)			50	
MFSH9 Index	3	268,286	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,788,6000	01/16/2019	1,737,8000	Closing Purchase	(7,631)	(7,631)			50	
MFSH9 Index	1	93,478	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,869,6000	03/13/2019	1,807,8000	Closing Purchase	(3,089)	(3,089)			50	
MFSH9 Index	1	90,608	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,812,2000	01/29/2019	1,737,8000	Closing Purchase	(3,723)	(3,723)			50	
MFSH9 Index	2	186,950	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869,5000	02/20/2019	1,737,8000	Closing Purchase	(13,180)	(13,180)			50	
MFSH9 Index	2	186,955	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,869,6000	03/13/2019	1,868,4000	Closing Purchase	(117)	(117)			50	
MFSH9 Index	2	186,955	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869,6000	03/13/2019	1,737,8000	Closing Purchase	(13,185)	(13,185)			50	
MFSH9 Index	5	446,717	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,786,9000	01/09/2019	1,737,8000	Closing Purchase	(12,292)	(12,292)			50	
MFSH9 Index	16	1,495,640	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869,6000	03/13/2019	1,787,9000	Closing Purchase	(65,346)	(65,346)			50	
MFSH9 Index	6	560,865	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,869,6000	03/13/2019	1,807,8000	Closing Purchase	(18,536)	(18,536)			50	
MFSH9 Index	2	186,955	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,869,6000	03/13/2019	1,794,2000	Closing Purchase	(7,540)	(7,540)			50	
MFSH9 Index	11	1,028,253	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,869,6000	03/13/2019	1,812,2000	Closing Purchase	(31,593)	(31,593)			50	
MFSH9 Index	5	467,388	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,869,6000	03/13/2019	1,869,5000	Closing Purchase	(27)	(27)			50	
MFSH9 Index	61	5,702,128	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,869,6000	03/13/2019	1,868,4000	Closing Purchase	(3,576)	(3,576)			50	
MFSH9 Index	14	1,307,905	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,868,4000	02/22/2019	1,737,8000	Closing Purchase	(91,516)	(91,516)			50	
MFSH9 Index	63	5,889,083	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869,6000	03/13/2019	1,737,8000	Closing Purchase	(415,330)	(415,330)			50	
MFSH9 Index	1	89,343	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,786,9000	01/09/2019	1,737,8000	Closing Purchase	(2,458)	(2,458)			50	
MFSH9 Index	3	280,433	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,869,6000	03/13/2019	1,787,9000	Closing Purchase	(12,252)	(12,252)			50	
MFSH9 Index	2	186,955	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,869,6000	03/13/2019	1,807,8000	Closing Purchase	(6,179)	(6,179)			50	
MFSH9 Index	3	280,433	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,869,6000	03/13/2019	1,812,2000	Closing Purchase	(8,616)	(8,616)			50	
MFSH9 Index	1	93,478	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,869,6000	03/13/2019	1,869,5000	Closing Purchase	(5)	(5)			50	
MFSH9 Index	12	1,121,730	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,869,6000	03/13/2019	1,868,4000	Closing Purchase	(703)	(703)			50	
MFSH9 Index	18	1,682,595	MFSH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,869,6000	03/13/2019	1,737,8000	Closing Purchase	(118,666)	(118,666)			50	
RTYH9 Index	90	6,970,050	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	1,548,9000	03/13/2019	1,388,7000	Closing Purchase	(721,361)	(721,361)			50	
RTYH9 Index	102	7,824,920	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,534,3000	02/12/2019	1,389,2000	Closing Purchase	(740,474)	(740,474)			50	
RTYH9 Index	336	26,021,520	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,548,9000	03/13/2019	1,389,2000	Closing Purchase	(2,684,522)	(2,684,522)			50	

E21.53

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH9 Index	3	232,335	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,548,900	03/13/2019	1,338,600	Closing Purchase	(31,547)	(31,547)				50
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,548,900	03/13/2019	1,437,100	Closing Purchase	(11,183)	(11,183)				50
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,455,500	Closing Purchase	(9,344)	(9,344)				50
RTYH9 Index	6	436,860	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,456,200	01/16/2019	1,389,200	Closing Purchase	(20,128)	(20,128)				50
RTYH9 Index	1	77,445	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,548,900	03/13/2019	1,472,100	Closing Purchase	(3,843)	(3,843)				50
RTYH9 Index	1	77,445	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,548,900	03/13/2019	1,475,000	Closing Purchase	(3,697)	(3,697)				50
RTYH9 Index	4	315,680	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,578,400	02/20/2019	1,389,200	Closing Purchase	(37,859)	(37,859)				50
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,548,900	03/13/2019	1,389,200	Closing Purchase	(15,979)	(15,979)				50
RTYH9 Index	24	1,858,680	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/20/2018	1,548,900	03/13/2019	1,318,800	Closing Purchase	(276,136)	(276,136)				50
RTYH9 Index	7	542,115	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	1,548,900	03/13/2019	1,338,600	Closing Purchase	(73,609)	(73,609)				50
RTYH9 Index	12	929,340	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/24/2018	1,548,900	03/13/2019	1,270,600	Closing Purchase	(167,013)	(167,013)				50
RTYH9 Index	7	542,115	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	1,548,900	03/13/2019	1,282,400	Closing Purchase	(93,308)	(93,308)				50
RTYH9 Index	7	542,115	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,548,900	03/13/2019	1,331,900	Closing Purchase	(75,959)	(75,959)				50
RTYH9 Index	13	1,006,785	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	1,548,900	03/13/2019	1,333,400	Closing Purchase	(140,106)	(140,106)				50
RTYH9 Index	17	1,175,430	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,382,900	01/04/2019	1,389,200	Closing Purchase	5,311	5,311				50
RTYH9 Index	4	309,780	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	1,548,900	03/13/2019	1,383,000	Closing Purchase	(33,196)	(33,196)				50
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/08/2019	1,548,900	03/13/2019	1,425,000	Closing Purchase	(12,400)	(12,400)				50
RTYH9 Index	15	1,161,675	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,548,900	03/13/2019	1,437,100	Closing Purchase	(83,876)	(83,876)				50
RTYH9 Index	8	619,560	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	1,548,900	03/13/2019	1,437,100	Closing Purchase	(44,734)	(44,734)				50
RTYH9 Index	20	1,548,900	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	1,548,900	03/13/2019	1,427,600	Closing Purchase	(121,390)	(121,390)				50
RTYH9 Index	11	796,320	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,447,900	01/10/2019	1,389,200	Closing Purchase	(32,311)	(32,311)				50
RTYH9 Index	21	1,626,345	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/11/2019	1,548,900	03/13/2019	1,448,000	Closing Purchase	(105,987)	(105,987)				50
RTYH9 Index	14	1,084,230	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/14/2019	1,548,900	03/13/2019	1,438,900	Closing Purchase	(77,048)	(77,048)				50
RTYH9 Index	3	232,335	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/15/2019	1,548,900	03/13/2019	1,445,100	Closing Purchase	(15,578)	(15,578)				50
RTYH9 Index	10	774,450	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,455,500	Closing Purchase	(46,722)	(46,722)				50
RTYH9 Index	20	1,455,510	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,455,500	01/16/2019	1,389,200	Closing Purchase	(66,403)	(66,403)				50
RTYH9 Index	6	464,670	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,456,200	Closing Purchase	(27,826)	(27,826)				50
RTYH9 Index	4	309,780	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,456,200	Closing Purchase	(18,551)	(18,551)				50
RTYH9 Index	18	1,394,010	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/17/2019	1,548,900	03/13/2019	1,463,900	Closing Purchase	(76,579)	(76,579)				50
RTYH9 Index	7	542,115	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,548,900	03/13/2019	1,472,100	Closing Purchase	(26,899)	(26,899)				50
RTYH9 Index	10	736,050	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,472,100	01/18/2019	1,389,200	Closing Purchase	(41,496)	(41,496)				50
RTYH9 Index	25	1,936,125	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,548,900	03/13/2019	1,475,000	Closing Purchase	(92,428)	(92,428)				50
RTYH9 Index	5	368,753	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,475,000	01/22/2019	1,389,200	Closing Purchase	(21,476)	(21,476)				50
RTYH9 Index	4	309,780	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,548,900	03/13/2019	1,456,000	Closing Purchase	(18,586)	(18,586)				50
RTYH9 Index	11	851,895	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	1,548,900	03/13/2019	1,453,500	Closing Purchase	(52,515)	(52,515)				50
RTYH9 Index	8	619,560	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/25/2019	1,548,900	03/13/2019	1,484,000	Closing Purchase	(25,987)	(25,987)				50
RTYH9 Index	5	397,375	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,589,500	03/01/2019	1,467,900	Closing Purchase	(30,409)	(30,409)				50
RTYH9 Index	7	556,325	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,589,500	03/01/2019	1,473,800	Closing Purchase	(40,499)	(40,499)				50
RTYH9 Index	1	78,920	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,578,400	02/20/2019	1,474,000	Closing Purchase	(5,225)	(5,225)				50
RTYH9 Index	22	1,621,351	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,474,000	01/29/2019	1,389,200	Closing Purchase	(93,333)	(93,333)				50
RTYH9 Index	11	851,895	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/30/2019	1,548,900	03/13/2019	1,469,100	Closing Purchase	(43,900)	(43,900)				50
RTYH9 Index	24	1,858,680	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,548,900	03/13/2019	1,486,800	Closing Purchase	(74,546)	(74,546)				50
RTYH9 Index	9	697,005	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	1,548,900	03/13/2019	1,497,000	Closing Purchase	(23,370)	(23,370)				50
RTYH9 Index	12	929,340	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/01/2019	1,548,900	03/13/2019	1,502,300	Closing Purchase	(28,018)	(28,018)				50
RTYH9 Index	6	450,660	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,502,200	02/01/2019	1,389,200	Closing Purchase	(33,928)	(33,928)				50
RTYH9 Index	6	455,415	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,518,100	02/04/2019	1,389,200	Closing Purchase	(38,683)	(38,683)				50
RTYH9 Index	8	619,560	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,548,900	03/13/2019	1,521,000	Closing Purchase	(11,197)	(11,197)				50
RTYH9 Index	18	1,394,010	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	1,548,900	03/13/2019	1,520,400	Closing Purchase	(25,669)	(25,669)				50
RTYH9 Index	15	1,161,675	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	1,548,900	03/13/2019	1,521,000	Closing Purchase	(20,966)	(20,966)				50
RTYH9 Index	5	394,600	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,578,400	02/20/2019	1,509,000	Closing Purchase	(17,367)	(17,367)				50
RTYH9 Index	1	76,644	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,532,900	02/12/2019	1,504,600	Closing Purchase	(1,418)	(1,418)				50
RTYH9 Index	5	376,481	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,505,900	02/08/2019	1,499,900	Closing Purchase	(1,529)	(1,529)				50
RTYH9 Index	3	225,889	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,505,900	02/08/2019	1,389,200	Closing Purchase	(17,523)	(17,523)				50
RTYH9 Index	11	833,285	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	1,515,100	02/11/2019	1,499,900	Closing Purchase	(8,391)	(8,391)				50
RTYH9 Index	11	843,086	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	1,532,900	02/12/2019	1,503,500	Closing Purchase	(16,196)	(16,196)				50
RTYH9 Index	9	694,260	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	1,542,800	02/13/2019	1,536,500	Closing Purchase	(2,880)	(2,880)				50
RTYH9 Index	4	308,560	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,542,800	02/13/2019	1,504,600	Closing Purchase	(7,655)	(7,655)				50
RTYH9 Index	3	236,760	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	1,578,400	02/20/2019	1,545,700	Closing Purchase	(4,913)	(4,913)				50

E21.54

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH9 Index	7	562,440	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,578,400	02/20/2019	1,536,900	Closing Purchase	(14,554)	(14,554)			50	
RTYH9 Index	4	315,680	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	1,578,400	02/20/2019	1,550,700	Closing Purchase	(5,546)	(5,546)			50	
RTYH9 Index	3	233,855	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	1,559,000	02/15/2019	1,536,500	Closing Purchase	(3,395)	(3,395)			50	
RTYH9 Index	2	157,840	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/15/2019	1,578,400	02/20/2019	1,566,800	Closing Purchase	(1,165)	(1,165)			50	
RTYH9 Index	1	78,920	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	1,578,400	02/20/2019	1,536,500	Closing Purchase	(2,100)	(2,100)			50	
RTYH9 Index	17	1,341,640	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,578,400	02/20/2019	1,474,000	Closing Purchase	(88,824)	(88,824)			50	
RTYH9 Index	10	791,550	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,583,100	02/26/2019	1,509,000	Closing Purchase	(37,084)	(37,084)			50	
RTYH9 Index	5	395,210	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,580,800	02/27/2019	1,509,000	Closing Purchase	(17,977)	(17,977)			50	
RTYH9 Index	3	238,425	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	1,589,500	03/01/2019	1,509,000	Closing Purchase	(12,085)	(12,085)			50	
RTYH9 Index	5	396,735	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,586,900	03/04/2019	1,467,900	Closing Purchase	(29,769)	(29,769)			50	
RTYH9 Index	2	154,498	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,545,000	03/11/2019	1,574,500	Closing Purchase	2,945	2,945			50	
RTYH9 Index	4	314,620	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,573,100	03/05/2019	1,467,900	Closing Purchase	(21,047)	(21,047)			50	
RTYH9 Index	3	232,350	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/05/2019	1,548,900	03/13/2019	1,570,200	Closing Purchase	3,182	3,182			50	
RTYH9 Index	3	232,335	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	1,548,900	03/13/2019	1,567,900	Closing Purchase	2,752	2,752			50	
RTYH9 Index	10	774,450	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	1,548,900	03/13/2019	1,538,800	Closing Purchase	(5,102)	(5,102)			50	
RTYH9 Index	18	1,394,010	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,548,900	03/13/2019	1,528,600	Closing Purchase	(18,329)	(18,329)			50	
RTYH9 Index	8	611,789	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,529,500	03/11/2019	1,521,500	Closing Purchase	(3,221)	(3,221)			50	
RTYH9 Index	6	458,842	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	1,529,500	03/11/2019	1,518,800	Closing Purchase	(3,228)	(3,228)			50	
RTYH9 Index	1	76,474	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	1,529,500	03/11/2019	1,467,900	Closing Purchase	(3,080)	(3,080)			50	
RTYH9 Index	2	154,498	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/07/2019	1,545,000	03/11/2019	1,524,000	Closing Purchase	(2,108)	(2,108)			50	
RTYH9 Index	4	309,875	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,549,400	03/12/2019	1,574,500	Closing Purchase	5,011	5,011			50	
RTYH9 Index	5	387,225	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	1,548,900	03/13/2019	1,551,800	Closing Purchase	711	711			50	
RTYH9 Index	6	464,670	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	1,548,900	03/13/2019	1,574,500	Closing Purchase	7,659	7,659			50	
RTYH9 Index	9	697,005	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,455,500	Closing Purchase	(42,050)	(42,050)			50	
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,456,200	Closing Purchase	(9,275)	(9,275)			50	
RTYH9 Index	5	387,225	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,548,900	03/13/2019	1,472,100	Closing Purchase	(19,214)	(19,214)			50	
RTYH9 Index	4	309,780	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	1,548,900	03/13/2019	1,475,000	Closing Purchase	(14,789)	(14,789)			50	
RTYH9 Index	10	774,450	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,548,900	03/13/2019	1,474,000	Closing Purchase	(37,500)	(37,500)			50	
RTYH9 Index	21	1,626,345	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,548,900	03/13/2019	1,578,400	Closing Purchase	30,918	30,918			50	
RTYH9 Index	41	3,175,245	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,548,900	03/13/2019	1,389,200	Closing Purchase	(327,576)	(327,576)			50	
RTYH9 Index	1	77,445	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,455,500	Closing Purchase	(4,672)	(4,672)			50	
RTYH9 Index	1	72,810	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,456,200	01/16/2019	1,389,200	Closing Purchase	(3,355)	(3,355)			50	
RTYH9 Index	1	77,445	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,548,900	03/13/2019	1,585,200	Closing Purchase	1,814	1,814			50	
RTYH9 Index	3	232,335	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,548,900	03/13/2019	1,389,200	Closing Purchase	(23,969)	(23,969)			50	
RTYH9 Index	8	574,848	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,437,100	01/09/2019	1,389,200	Closing Purchase	(19,205)	(19,205)			50	
RTYH9 Index	6	464,670	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,455,500	Closing Purchase	(28,033)	(28,033)			50	
RTYH9 Index	1	77,445	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,456,200	Closing Purchase	(4,638)	(4,638)			50	
RTYH9 Index	3	232,335	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,548,900	03/13/2019	1,472,100	Closing Purchase	(11,528)	(11,528)			50	
RTYH9 Index	10	774,450	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,548,900	03/13/2019	1,474,000	Closing Purchase	(37,500)	(37,500)			50	
RTYH9 Index	15	1,161,675	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,548,900	03/13/2019	1,578,400	Closing Purchase	22,084	22,084			50	
RTYH9 Index	34	2,633,130	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,548,900	03/13/2019	1,585,200	Closing Purchase	61,687	61,687			50	
RTYH9 Index	7	554,834	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,585,200	02/22/2019	1,389,200	Closing Purchase	(68,647)	(68,647)			50	
RTYH9 Index	25	1,936,125	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,548,900	03/13/2019	1,389,200	Closing Purchase	(199,741)	(199,741)			50	
RTYH9 Index	2	143,712	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,437,100	01/09/2019	1,389,200	Closing Purchase	(4,801)	(4,801)			50	
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	1,548,900	03/13/2019	1,455,500	Closing Purchase	(9,344)	(9,344)			50	
RTYH9 Index	1	77,445	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	1,548,900	03/13/2019	1,472,100	Closing Purchase	(3,843)	(3,843)			50	
RTYH9 Index	2	154,890	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	1,548,900	03/13/2019	1,474,000	Closing Purchase	(7,500)	(7,500)			50	
RTYH9 Index	4	309,780	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	1,548,900	03/13/2019	1,578,400	Closing Purchase	5,889	5,889			50	
RTYH9 Index	6	464,670	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	1,548,900	03/13/2019	1,585,200	Closing Purchase	10,886	10,886			50	
RTYH9 Index	7	542,115	RTYH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/18/2018	1,548,900	03/13/2019	1,389,200	Closing Purchase	(55,928)	(55,928)			50	
ESH9 Index	12	1,675,260	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/14/2019	2,792,100	03/13/2019	2,578,800	Closing Purchase	(128,038)	(128,038)			50	
ESH9 Index	120	16,752,600	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792,100	03/13/2019	2,537,500	Closing Purchase	(1,527,809)	(1,527,809)			50	
ESH9 Index	30	3,801,440	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,534,300	01/07/2019	2,537,500	Closing Purchase	4,758	4,758			50	
ESH9 Index	50	6,980,250	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792,100	03/13/2019	2,512,700	Closing Purchase	(698,504)	(698,504)			50	
ESH9 Index	135	18,846,675	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	2,792,100	03/13/2019	2,486,300	Closing Purchase	(2,064,801)	(2,064,801)			50	
ESH9 Index	121	16,892,205	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/24/2018	2,792,100	03/13/2019	2,413,500	Closing Purchase	(2,290,811)	(2,290,811)			50	
ESH9 Index	30	3,703,069	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	2,468,700	01/02/2019	2,341,800	Closing Purchase	(190,513)	(190,513)			50	
ESH9 Index	50	6,171,781	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/27/2018	2,468,700	02/02/2019	2,423,600	Closing Purchase	(112,960)	(112,960)			50	

E21.55



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH9 Index	20	2,468,713	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,468.7000	01/02/2019	2,506.3000	Closing Purchase	37,547	37,547				50
ESH9 Index	50	6,335,734	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	2,534.3000	01/07/2019	2,452.0000	Closing Purchase	(205,737)	(205,737)				50
ESH9 Index	87	11,024,176	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	2,534.3000	01/07/2019	2,341.8000	Closing Purchase	(837,766)	(837,766)				50
ESH9 Index	91	11,802,700	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,594.0000	01/11/2019	2,537.5000	Closing Purchase	(257,233)	(257,233)				50
ESH9 Index	37	4,909,143	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,653.6000	01/22/2019	2,537.5000	Closing Purchase	(214,832)	(214,832)				50
ESH9 Index	55	7,367,250	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,679.0000	01/31/2019	2,537.5000	Closing Purchase	(389,221)	(389,221)				50
ESH9 Index	30	4,188,150	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	2,792.1000	03/13/2019	2,700.8000	Closing Purchase	(137,095)	(137,095)				50
ESH9 Index	30	4,096,500	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,731.0000	02/06/2019	2,537.5000	Closing Purchase	(290,302)	(290,302)				50
ESH9 Index	162	22,616,010	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	2,792.1000	03/13/2019	2,733.5000	Closing Purchase	(475,323)	(475,323)				50
ESH9 Index	40	5,554,000	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,777.0000	02/15/2019	2,537.5000	Closing Purchase	(479,070)	(479,070)				50
ESH9 Index	45	6,282,225	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/08/2019	2,792.1000	03/13/2019	2,750.0000	Closing Purchase	(94,829)	(94,829)				50
ESH9 Index	25	3,490,625	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792.5000	03/11/2019	2,537.5000	Closing Purchase	(318,794)	(318,794)				50
ESH9 Index	1,220	170,318,100	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792.1000	03/13/2019	2,537.5000	Closing Purchase	(15,532,725)	(15,532,725)				50
ESH9 Index	4	558,420	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	2,792.1000	03/13/2019	2,502.3000	Closing Purchase	(57,969)	(57,969)				50
ESH9 Index	52	7,259,460	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	2,792.1000	03/13/2019	2,585.2000	Closing Purchase	(538,188)	(538,188)				50
ESH9 Index	32	4,467,360	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,792.1000	03/13/2019	2,621.2000	Closing Purchase	(273,540)	(273,540)				50
ESH9 Index	45	5,901,750	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,623.0000	01/16/2019	2,537.5000	Closing Purchase	(192,453)	(192,453)				50
ESH9 Index	10	1,396,050	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	2,792.1000	03/13/2019	2,650.8000	Closing Purchase	(70,698)	(70,698)				50
ESH9 Index	12	1,675,260	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,792.1000	03/13/2019	2,653.1000	Closing Purchase	(83,443)	(83,443)				50
ESH9 Index	18	2,372,217	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,635.8000	01/29/2019	2,537.5000	Closing Purchase	(88,499)	(88,499)				50
ESH9 Index	38	5,290,075	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,784.3000	02/20/2019	2,537.5000	Closing Purchase	(468,891)	(468,891)				50
ESH9 Index	4	558,420	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792.1000	03/13/2019	2,537.5000	Closing Purchase	(50,927)	(50,927)				50
ESH9 Index	26	3,629,730	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/20/2018	2,792.1000	03/13/2019	2,454.1000	Closing Purchase	(439,515)	(439,515)				50
ESH9 Index	105	14,658,525	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	2,792.1000	03/13/2019	2,502.3000	Closing Purchase	(1,521,694)	(1,521,694)				50
ESH9 Index	35	4,886,175	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	2,792.1000	03/13/2019	2,419.0000	Closing Purchase	(653,019)	(653,019)				50
ESH9 Index	29	4,048,545	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/24/2018	2,792.1000	03/13/2019	2,349.5000	Closing Purchase	(641,837)	(641,837)				50
ESH9 Index	64	8,934,720	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	2,792.1000	03/13/2019	2,377.3000	Closing Purchase	(1,327,639)	(1,327,639)				50
ESH9 Index	50	6,980,250	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/26/2018	2,792.1000	03/13/2019	2,454.0000	Closing Purchase	(845,366)	(845,366)				50
ESH9 Index	56	7,817,880	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	2,792.1000	03/13/2019	2,458.7000	Closing Purchase	(933,635)	(933,635)				50
ESH9 Index	2	279,210	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/03/2019	2,792.1000	03/13/2019	2,449.8000	Closing Purchase	(34,240)	(34,240)				50
ESH9 Index	59	7,458,188	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/27/2018	2,528.2000	01/04/2019	2,425.4000	Closing Purchase	(303,403)	(303,403)				50
ESH9 Index	46	6,421,830	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/07/2019	2,792.1000	03/13/2019	2,532.9000	Closing Purchase	(596,224)	(596,224)				50
ESH9 Index	77	10,749,585	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/08/2019	2,792.1000	03/13/2019	2,568.0000	Closing Purchase	(862,814)	(862,814)				50
ESH9 Index	8	1,034,060	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/27/2018	2,585.2000	01/09/2019	2,425.4000	Closing Purchase	(63,920)	(63,920)				50
ESH9 Index	57	7,475,550	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	2,623.0000	01/16/2019	2,567.4000	Closing Purchase	(158,684)	(158,684)				50
ESH9 Index	47	6,104,162	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	2,597.5000	01/10/2019	2,585.2000	Closing Purchase	(29,166)	(29,166)				50
ESH9 Index	55	7,678,275	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/11/2019	2,792.1000	03/13/2019	2,591.0000	Closing Purchase	(553,153)	(553,153)				50
ESH9 Index	91	12,704,055	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/11/2019	2,792.1000	03/13/2019	2,594.0000	Closing Purchase	(901,566)	(901,566)				50
ESH9 Index	91	12,704,055	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/14/2019	2,792.1000	03/13/2019	2,578.8000	Closing Purchase	(970,954)	(970,954)				50
ESH9 Index	31	4,327,755	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/15/2019	2,792.1000	03/13/2019	2,605.3000	Closing Purchase	(289,689)	(289,689)				50
ESH9 Index	93	12,188,504	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	2,621.2000	01/16/2019	2,585.2000	Closing Purchase	(167,767)	(167,767)				50
ESH9 Index	32	4,196,800	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,623.0000	01/16/2019	2,621.2000	Closing Purchase	(2,980)	(2,980)				50
ESH9 Index	63	8,795,115	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,792.1000	03/13/2019	2,623.0000	Closing Purchase	(532,811)	(532,811)				50
ESH9 Index	118	16,473,390	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/17/2019	2,792.1000	03/13/2019	2,628.0000	Closing Purchase	(968,464)	(968,464)				50
ESH9 Index	77	10,749,585	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	2,792.1000	03/13/2019	2,650.8000	Closing Purchase	(544,376)	(544,376)				50
ESH9 Index	61	8,084,788	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	2,650.8000	01/18/2019	2,567.4000	Closing Purchase	(254,457)	(254,457)				50
ESH9 Index	15	1,987,006	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,649.3000	01/30/2019	2,653.6000	Closing Purchase	3,152	3,152				50
ESH9 Index	51	6,765,341	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,653.1000	01/22/2019	2,653.6000	Closing Purchase	1,197	1,197				50
ESH9 Index	3	397,961	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/10/2019	2,653.1000	01/22/2019	2,567.4000	Closing Purchase	(12,863)	(12,863)				50
ESH9 Index	39	5,117,800	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,624.5000	01/22/2019	2,653.6000	Closing Purchase	56,611	56,611				50
ESH9 Index	30	3,974,013	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	2,649.3000	01/30/2019	2,644.3000	Closing Purchase	(7,708)	(7,708)				50
ESH9 Index	32	4,238,947	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/23/2019	2,649.3000	01/30/2019	2,634.4000	Closing Purchase	(24,009)	(24,009)				50
ESH9 Index	26	3,461,250	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,662.5000	01/25/2019	2,653.6000	Closing Purchase	(11,642)	(11,642)				50
ESH9 Index	116	16,194,180	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	2,792.1000	03/13/2019	2,629.8000	Closing Purchase	(941,899)	(941,899)				50
ESH9 Index	28	3,908,940	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/28/2019	2,792.1000	03/13/2019	2,634.8000	Closing Purchase	(220,355)	(220,355)				50
ESH9 Index	19	2,504,007	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,635.8000	01/29/2019	2,653.6000	Closing Purchase	16,860	16,860				50
ESH9 Index	10	1,324,671	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	2,649.3000	01/30/2019	2,635.8000	Closing Purchase	(6,796)	(6,796)				50
ESH9 Index	55	7,678,275	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	2,792.1000	03/13/2019	2,679.0000	Closing Purchase	(311,153)	(311,153)				50

E21.56

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH9 Index	19	2,652,495	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/31/2019	2,792,1000	03/13/2019	2,678,1000	Closing Purchase	(108,302)	(108,302)				50
ESH9 Index	21	2,833,488	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,698,6000	01/31/2019	2,653,6000	Closing Purchase	(47,266)	(47,266)				50
ESH9 Index	78	10,889,190	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/01/2019	2,792,1000	03/13/2019	2,704,3000	Closing Purchase	(342,796)	(342,796)				50
ESH9 Index	35	4,886,175	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/04/2019	2,792,1000	03/13/2019	2,703,5000	Closing Purchase	(155,106)	(155,106)				50
ESH9 Index	91	12,704,055	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	2,792,1000	03/13/2019	2,728,0000	Closing Purchase	(291,866)	(291,866)				50
ESH9 Index	52	7,259,460	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/05/2019	2,792,1000	03/13/2019	2,734,6000	Closing Purchase	(149,483)	(149,483)				50
ESH9 Index	18	2,457,910	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	2,731,0000	03/08/2019	2,731,0000	Closing Purchase	(52)	(52)				50
ESH9 Index	6	823,802	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	2,746,0000	02/12/2019	2,733,5000	Closing Purchase	(3,766)	(3,766)				50
ESH9 Index	20	2,695,583	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	2,695,6000	02/07/2019	2,711,5000	Closing Purchase	15,870	15,870				50
ESH9 Index	1	134,779	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,695,6000	02/07/2019	2,653,6000	Closing Purchase	(2,102)	(2,102)				50
ESH9 Index	2	279,210	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/08/2019	2,792,1000	03/13/2019	2,685,8000	Closing Purchase	(10,640)	(10,640)				50
ESH9 Index	14	1,894,837	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	2,706,9000	02/11/2019	2,711,5000	Closing Purchase	3,180	3,180				50
ESH9 Index	23	3,157,908	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/12/2019	2,746,0000	02/12/2019	2,730,7000	Closing Purchase	(17,699)	(17,699)				50
ESH9 Index	6	823,802	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/07/2019	2,746,0000	02/12/2019	2,711,5000	Closing Purchase	(10,366)	(10,366)				50
ESH9 Index	8	1,094,677	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	2,736,7000	02/14/2019	2,757,0000	Closing Purchase	8,104	8,104				50
ESH9 Index	27	3,694,535	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	2,736,7000	02/14/2019	2,733,5000	Closing Purchase	(4,373)	(4,373)				50
ESH9 Index	9	1,237,500	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	2,750,0000	03/08/2019	2,752,9000	Closing Purchase	1,278	1,278				50
ESH9 Index	25	3,437,500	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/15/2019	2,750,0000	03/08/2019	2,766,8000	Closing Purchase	20,917	20,917				50
ESH9 Index	6	825,000	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/15/2019	2,750,0000	03/08/2019	2,768,3000	Closing Purchase	5,461	5,461				50
ESH9 Index	11	1,518,000	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	2,760,0000	03/07/2019	2,784,3000	Closing Purchase	13,312	13,312				50
ESH9 Index	9	1,252,913	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	2,784,3000	02/20/2019	2,759,7000	Closing Purchase	(11,064)	(11,064)				50
ESH9 Index	9	1,256,495	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	2,792,2000	02/27/2019	2,785,5000	Closing Purchase	(3,055)	(3,055)				50
ESH9 Index	10	1,396,105	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/13/2019	2,792,2000	02/27/2019	2,759,7000	Closing Purchase	(16,273)	(16,273)				50
ESH9 Index	5	698,276	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/01/2019	2,793,1000	03/05/2019	2,803,3000	Closing Purchase	2,524	2,524				50
ESH9 Index	12	1,671,786	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	2,786,3000	03/04/2019	2,812,4000	Closing Purchase	15,601	15,601				50
ESH9 Index	9	1,253,839	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	2,786,3000	03/04/2019	2,785,5000	Closing Purchase	(400)	(400)				50
ESH9 Index	9	1,256,413	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	2,792,0000	03/05/2019	2,812,4000	Closing Purchase	9,127	9,127				50
ESH9 Index	21	2,932,761	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/04/2019	2,793,1000	03/05/2019	2,812,4000	Closing Purchase	20,165	20,165				50
ESH9 Index	4	546,504	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	2,732,5000	03/08/2019	2,790,0000	Closing Purchase	11,487	11,487				50
ESH9 Index	6	832,088	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/01/2019	2,773,6000	03/06/2019	2,803,3000	Closing Purchase	8,874	8,874				50
ESH9 Index	9	1,242,000	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/01/2019	2,760,0000	03/07/2019	2,803,3000	Closing Purchase	19,442	19,442				50
ESH9 Index	18	2,474,550	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	2,749,5000	03/07/2019	2,784,3000	Closing Purchase	31,233	31,233				50
ESH9 Index	5	687,500	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	2,750,0000	03/08/2019	2,784,3000	Closing Purchase	8,551	8,551				50
ESH9 Index	33	4,508,658	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/14/2019	2,732,5000	03/08/2019	2,752,9000	Closing Purchase	33,528	33,528				50
ESH9 Index	4	546,202	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/06/2019	2,731,0000	03/08/2019	2,790,0000	Closing Purchase	11,788	11,788				50
ESH9 Index	13	1,815,125	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/11/2019	2,792,5000	03/11/2019	2,758,5000	Closing Purchase	(22,157)	(22,157)				50
ESH9 Index	45	6,283,125	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/11/2019	2,792,5000	03/11/2019	2,779,1000	Closing Purchase	(30,154)	(30,154)				50
ESH9 Index	12	1,675,500	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/06/2019	2,792,5000	03/11/2019	2,731,0000	Closing Purchase	(36,928)	(36,928)				50
ESH9 Index	25	3,490,125	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/11/2019	2,792,1000	03/13/2019	2,792,5000	Closing Purchase	442	442				50
ESH9 Index	23	3,210,915	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	2,792,1000	03/13/2019	2,792,2000	Closing Purchase	7	7				50
ESH9 Index	9	1,256,445	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/12/2019	2,792,1000	03/13/2019	2,795,5000	Closing Purchase	1,509	1,509				50
ESH9 Index	30	4,188,150	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/11/2019	2,792,1000	03/13/2019	2,758,5000	Closing Purchase	(50,531)	(50,531)				50
ESH9 Index	356	49,699,380	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	03/13/2019	2,792,1000	03/15/2019	2,811,9000	Closing Purchase	351,436	351,436				50
ESH9 Index	45	6,282,225	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	2,792,1000	03/13/2019	2,585,2000	Closing Purchase	(465,739)	(465,739)				50
ESH9 Index	66	9,213,930	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,792,1000	03/13/2019	2,621,2000	Closing Purchase	(564,177)	(564,177)				50
ESH9 Index	3	393,450	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,623,0000	01/16/2019	2,537,5000	Closing Purchase	(12,830)	(12,830)				50
ESH9 Index	31	4,327,755	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	2,792,1000	03/13/2019	2,650,8000	Closing Purchase	(219,164)	(219,164)				50
ESH9 Index	27	3,769,335	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,792,1000	03/13/2019	2,653,1000	Closing Purchase	(187,746)	(187,746)				50
ESH9 Index	33	4,606,965	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	2,792,1000	03/13/2019	2,635,8000	Closing Purchase	(257,977)	(257,977)				50
ESH9 Index	35	4,886,175	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	2,792,1000	03/13/2019	2,784,3000	Closing Purchase	(13,819)	(13,819)				50
ESH9 Index	1	139,605	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	2,792,1000	03/13/2019	2,785,5000	Closing Purchase	(334)	(334)				50
ESH9 Index	226	31,550,730	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792,1000	03/13/2019	2,537,5000	Closing Purchase	(2,877,374)	(2,877,374)				50
ESH9 Index	3	418,815	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/21/2018	2,792,1000	03/13/2019	2,502,3000	Closing Purchase	(43,477)	(43,477)				50
ESH9 Index	6	837,630	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/09/2019	2,792,1000	03/13/2019	2,585,2000	Closing Purchase	(62,099)	(62,099)				50
ESH9 Index	4	558,420	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,792,1000	03/13/2019	2,621,2000	Closing Purchase	(34,193)	(34,193)				50
ESH9 Index	9	1,180,350	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,623,0000	01/16/2019	2,537,5000	Closing Purchase	(38,491)	(38,491)				50
ESH9 Index	1	139,605	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	2,792,1000	03/13/2019	2,650,8000	Closing Purchase	(7,070)	(7,070)				50
ESH9 Index	2	279,210	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,792,1000	03/13/2019	2,653,1000	Closing Purchase	(13,907)	(13,907)				50

E21.57

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH9 Index	1	131,790	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,635,800	01/29/2019	2,537,500	Closing Purchase	(4,917)	(4,917)				50
ESH9 Index	7	974,488	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,784,300	02/20/2019	2,537,500	Closing Purchase	(86,375)	(86,375)				50
ESH9 Index	8	1,116,840	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	2,792,100	03/13/2019	2,785,500	Closing Purchase	(2,672)	(2,672)				50
ESH9 Index	4	558,420	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792,100	03/13/2019	2,537,500	Closing Purchase	(50,927)	(50,927)				50
ESH9 Index	4	517,030	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,585,200	01/09/2019	2,537,500	Closing Purchase	(9,537)	(9,537)				50
ESH9 Index	46	6,421,830	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,792,100	03/13/2019	2,621,200	Closing Purchase	(393,214)	(393,214)				50
ESH9 Index	5	655,750	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,623,000	01/16/2019	2,537,500	Closing Purchase	(21,384)	(21,384)				50
ESH9 Index	15	2,094,075	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	2,792,100	03/13/2019	2,650,800	Closing Purchase	(106,047)	(106,047)				50
ESH9 Index	27	3,769,335	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,792,100	03/13/2019	2,653,100	Closing Purchase	(187,746)	(187,746)				50
ESH9 Index	34	4,746,570	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	2,792,100	03/13/2019	2,635,800	Closing Purchase	(265,794)	(265,794)				50
ESH9 Index	15	2,094,075	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	2,792,100	03/13/2019	2,784,300	Closing Purchase	(5,922)	(5,922)				50
ESH9 Index	100	13,960,500	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/21/2019	2,792,100	03/13/2019	2,773,000	Closing Purchase	(95,732)	(95,732)				50
ESH9 Index	170	23,732,850	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/21/2019	2,792,100	03/13/2019	2,772,800	Closing Purchase	(164,869)	(164,869)				50
ESH9 Index	61	8,495,675	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,785,500	02/22/2019	2,537,500	Closing Purchase	(756,406)	(756,406)				50
ESH9 Index	62	8,634,948	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,785,500	02/22/2019	2,537,500	Closing Purchase	(768,806)	(768,806)				50
ESH9 Index	88	12,285,240	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792,100	03/13/2019	2,537,500	Closing Purchase	(1,120,393)	(1,120,393)				50
ESH9 Index	1	129,258	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,585,200	01/09/2019	2,537,500	Closing Purchase	(2,384)	(2,384)				50
ESH9 Index	11	1,535,655	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/16/2019	2,792,100	03/13/2019	2,621,200	Closing Purchase	(94,030)	(94,030)				50
ESH9 Index	1	131,150	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,623,000	01/16/2019	2,537,500	Closing Purchase	(4,277)	(4,277)				50
ESH9 Index	4	558,420	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/18/2019	2,792,100	03/13/2019	2,650,800	Closing Purchase	(28,279)	(28,279)				50
ESH9 Index	6	837,630	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/22/2019	2,792,100	03/13/2019	2,653,100	Closing Purchase	(41,721)	(41,721)				50
ESH9 Index	9	1,256,445	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	01/29/2019	2,792,100	03/13/2019	2,635,800	Closing Purchase	(70,357)	(70,357)				50
ESH9 Index	4	558,420	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/20/2019	2,792,100	03/13/2019	2,784,300	Closing Purchase	(1,579)	(1,579)				50
ESH9 Index	35	4,886,175	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	02/22/2019	2,792,100	03/13/2019	2,785,500	Closing Purchase	(11,689)	(11,689)				50
ESH9 Index	48	6,701,040	ESH9 Index	Various	N/A	Equity/Index	03/15/2019	CTN	12/19/2018	2,792,100	03/13/2019	2,537,500	Closing Purchase	(611,124)	(611,124)				50
TYH9 Comdty	12	1,200,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	122,000	02/28/2019	121,700	Closing Purchase	(3,369)	(3,369)				100,000
TYH9 Comdty	85	8,500,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	120,300	02/28/2019	121,700	Closing Purchase	124,886	124,886				100,000
TYH9 Comdty	191	19,100,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	122,000	02/28/2019	121,700	Closing Purchase	(53,624)	(53,624)				100,000
TYH9 Comdty	956	95,600,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	119,400	02/28/2019	121,700	Closing Purchase	2,203,083	2,203,083				100,000
TYH9 Comdty	180	18,000,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	122,000	01/31/2019	121,500	Closing Purchase	(84,479)	(84,479)				100,000
TYH9 Comdty	57	5,700,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	122,000	01/31/2019	119,400	Closing Purchase	(147,391)	(147,391)				100,000
TYH9 Comdty	72	7,200,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	121,700	02/28/2019	121,500	Closing Purchase	(13,619)	(13,619)				100,000
TYH9 Comdty	35	3,500,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	119,400	02/28/2019	121,700	Closing Purchase	80,657	80,657				100,000
TYH9 Comdty	35	3,500,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121,700	02/28/2019	119,400	Closing Purchase	(80,697)	(80,697)				100,000
TYH9 Comdty	33	3,300,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	121,700	02/28/2019	121,500	Closing Purchase	(6,242)	(6,242)				100,000
TYH9 Comdty	12	1,200,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	121,700	02/28/2019	122,000	Closing Purchase	3,355	3,355				100,000
TYH9 Comdty	1	100,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	121,700	02/28/2019	121,900	Closing Purchase	155	155				100,000
TYH9 Comdty	113	11,300,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121,700	02/28/2019	119,400	Closing Purchase	(260,537)	(260,537)				100,000
TYH9 Comdty	124	12,400,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121,700	02/28/2019	119,400	Closing Purchase	(285,899)	(285,899)				100,000
TYH9 Comdty	23	2,300,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	121,700	02/28/2019	120,300	Closing Purchase	(33,819)	(33,819)				100,000
TYH9 Comdty	19	1,900,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	121,700	02/28/2019	120,300	Closing Purchase	(27,938)	(27,938)				100,000

E21.58

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
TYH9 Comdty	.71	7,100,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	121.7000	02/28/2019	120.3000	Closing Purchase	(104,399)	(104,399)			100,000	
TYH9 Comdty	.128	12,800,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/28/2018	121.7000	02/28/2019	121.7000	Closing Purchase	(8,211)	(8,211)			100,000	
TYH9 Comdty	.111	11,100,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121.5000	01/17/2019	119.4000	Closing Purchase	(233,260)	(233,260)			100,000	
TYH9 Comdty	.169	16,900,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/25/2019	121.7000	02/28/2019	121.4000	Closing Purchase	(50,451)	(50,451)			100,000	
TYH9 Comdty	.12	1,200,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	121.7000	02/28/2019	122.0000	Closing Purchase	3,355	3,355			100,000	
TYH9 Comdty	.12	1,200,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	122.0000	01/31/2019	119.4000	Closing Purchase	(31,030)	(31,030)			100,000	
TYH9 Comdty	.191	19,100,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	121.7000	02/28/2019	122.0000	Closing Purchase	53,403	53,403			100,000	
TYH9 Comdty	.237	23,700,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	01/31/2019	121.7000	02/28/2019	122.0000	Closing Purchase	66,265	66,265			100,000	
TYH9 Comdty	.27	2,700,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	121.7000	02/28/2019	122.0000	Closing Purchase	8,815	8,815			100,000	
TYH9 Comdty	.1	100,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121.9000	02/06/2019	119.4000	Closing Purchase	(2,461)	(2,461)			100,000	
TYH9 Comdty	.590	59,000,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121.7000	02/28/2019	119.4000	Closing Purchase	(1,360,326)	(1,360,326)			100,000	
TYH9 Comdty	.70	7,000,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/12/2018	121.7000	02/28/2019	120.3000	Closing Purchase	(102,928)	(102,928)			100,000	
TYH9 Comdty	.113	11,300,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	02/06/2019	121.7000	02/28/2019	122.0000	Closing Purchase	36,891	36,891			100,000	
TYH9 Comdty	.15	1,500,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	12/14/2018	121.7000	02/28/2019	120.2000	Closing Purchase	(22,290)	(22,290)			100,000	
TYH9 Comdty	.18	1,800,000	TYH9 Comdty	Various	N/A	Interest Rate	03/20/2019	CBT	11/30/2018	121.7000	02/28/2019	119.4000	Closing Purchase	(41,501)	(41,501)			100,000	
1609999999. Subtotal - Short Futures - Hedging Other														(229,422,755)	(229,422,755)			XXX	XXX
1649999999. Subtotal - Short Futures														(229,422,755)	(229,422,755)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(103,512,941)	(103,512,941)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(103,512,941)	(103,512,941)			XXX	XXX

(a)	Code	Description of Hedged Risk(s)
-----	------	-------------------------------

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
-----	------	--

E21.59



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>NONE</b>								
019999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		16,400,000		XXX		IV
Mizuho	Cash	549300HS3WTRSGD88H32		1,000,000		XXX		IV
029999999 - Total				17,400,000		XXX	XXX	XXX



Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**NONE**







**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA	B For protection of policyholders in state			104,396	105,783
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	B For protection of policyholders in state			152,685	163,582
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS	B For protection of policyholders in state			81,414	88,556
18. Kentucky	KY	B For protection of policyholders in state			141,779	151,897
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B For protection of all policyholders	1,819,897	2,057,964		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B For protection of policyholders in state			218,121	233,688
33. New York	NY	B For protection of policyholders in state			121,796,895	142,846,711
34. North Carolina	NC	B For protection of policyholders in state			436,243	467,376
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN	ST For protection of policyholders in state			500,000	500,000
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B For protection of policyholders in state			545,303	584,220
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI	B For protection of policyholders in state			654,364	701,064
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal	XXX	XXX	1,819,897	2,057,964	124,631,200	145,842,877
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

## ALPHABETICAL INDEX

### ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year .....	7.1
Analysis of Operations By Lines of Business .....	6
Asset Valuation Reserve Default Component .....	30
Asset Valuation Reserve Equity .....	32
Asset Valuation Reserve Replications (Synthetic) Assets .....	35
Asset Valuation Reserve .....	29
Assets .....	2
Cash Flow .....	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts .....	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense .....	10
Exhibit 2 - General Expenses .....	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) .....	11
Exhibit 4 - Dividends or Refunds .....	11
Exhibit 5 - Aggregate Reserve for Life Contracts .....	12
Exhibit 5 - Interrogatories .....	13
Exhibit 5A - Changes in Bases of Valuation During The Year .....	13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts .....	14
Exhibit 7 - Deposit-Type Contracts .....	15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 .....	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 .....	17
Exhibit of Capital Gains (Losses) .....	8
Exhibit of Life Insurance .....	25
Exhibit of Net Investment Income .....	8
Exhibit of Nonadmitted Assets .....	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values .....	27
Five-Year Historical Data .....	22
Form for Calculating the Interest Maintenance Reserve (IMR) .....	28
General Interrogatories .....	20
Jurat Page .....	1
Liabilities, Surplus and Other Funds .....	3
Life Insurance (State Page) .....	24
Notes To Financial Statements .....	19
Overflow Page For Write-ins .....	55
Schedule A - Part 1 .....	E01
Schedule A - Part 2 .....	E02
Schedule A - Part 3 .....	E03
Schedule A - Verification Between Years .....	SI02
Schedule B - Part 1 .....	E04
Schedule B - Part 2 .....	E05
Schedule B - Part 3 .....	E06
Schedule B - Verification Between Years .....	SI02
Schedule BA - Part 1 .....	E07
Schedule BA - Part 2 .....	E08
Schedule BA - Part 3 .....	E09
Schedule BA - Verification Between Years .....	SI03
Schedule D - Part 1 .....	E10
Schedule D - Part 1A - Section 1 .....	SI05
Schedule D - Part 1A - Section 2 .....	SI08
Schedule D - Part 2 - Section 1 .....	E11
Schedule D - Part 2 - Section 2 .....	E12
Schedule D - Part 3 .....	E13
Schedule D - Part 4 .....	E14
Schedule D - Part 5 .....	E15
Schedule D - Part 6 - Section 1 .....	E16
Schedule D - Part 6 - Section 2 .....	E16
Schedule D - Summary By Country .....	SI04
Schedule D - Verification Between Years .....	SI03
Schedule DA - Part 1 .....	E17
Schedule DA - Verification Between Years .....	SI10

**ANNUAL STATEMENT BLANK (Continued)**

Schedule DB - Part A - Section 1 .....	E18
Schedule DB - Part A - Section 2 .....	E19
Schedule DB - Part A - Verification Between Years .....	SI11
Schedule DB - Part B - Section 1 .....	E20
Schedule DB - Part B - Section 2 .....	E21
Schedule DB - Part B - Verification Between Years .....	SI11
Schedule DB - Part C - Section 1 .....	SI12
Schedule DB - Part C - Section 2 .....	SI13
Schedule DB - Part D - Section 1 .....	E22
Schedule DB - Part D - Section 2 .....	E23
Schedule DB - Part E .....	E24
Schedule DB - Verification .....	SI14
Schedule DL - Part 1 .....	E25
Schedule DL - Part 2 .....	E26
Schedule E - Part 1 - Cash .....	E27
Schedule E - Part 2 - Cash Equivalents .....	E28
Schedule E - Part 2 - Verification Between Years .....	SI15
Schedule E - Part 3 - Special Deposits .....	E29
Schedule F .....	36
Schedule H - Accident and Health Exhibit - Part 1 .....	37
Schedule H - Part 2, Part 3 and Part 4 .....	38
Schedule H - Part 5 - Health Claims .....	39
Schedule S - Part 1 - Section 1 .....	40
Schedule S - Part 1 - Section 2 .....	41
Schedule S - Part 2 .....	42
Schedule S - Part 3 - Section 1 .....	43
Schedule S - Part 3 - Section 2 .....	44
Schedule S - Part 4 .....	45
Schedule S - Part 5 .....	46
Schedule S - Part 6 .....	47
Schedule S - Part 7 .....	48
Schedule T - Part 2 Interstate Compact .....	50
Schedule T - Premiums and Annuity Considerations .....	49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group .....	51
Schedule Y - Part 1A - Detail of Insurance Holding Company System .....	52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates .....	53
Summary Investment Schedule .....	SI01
Summary of Operations .....	4
Supplemental Exhibits and Schedules Interrogatories .....	54