

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2023**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 (Current) 4734 (Prior) NAIC Company Code 62200 Employer's ID Number 95-2496321

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

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

Incorporated/Organized 08/10/1967 Commenced Business 09/30/1967

Statutory Home Office 215 10th Street, Suite 1100 Des Moines, IA, US 50309

Main Administrative Office 215 10th Street, Suite 1100 Des Moines, IA, US 50309 855-887-4487

Mail Address 215 10th Street, Suite 1100 Des Moines, IA, US 50309

Primary Location of Books and Records 215 10th Street, Suite 1100 Des Moines, IA, US 50309 515-393-3690

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Carrie Jo Thomas 515-393-3690

OFFICERS

President, Director & Chairman Robert Michael Arena Jr. MD, General Counsel, Secretary Kathryn Lauren Freund
Chief Financial Officer David Allen Jacoby Chief Legal Officer and GC Samuel Ramos

OTHER

Grid of other officers including Anup Agarwal, Kevin Anthony Felix, Risa Beth Gordon, Leah Marie Hoppe, Lon Ann LaForge, Emily Anne LeMay, Tonya Rachelle Maxwell, Andrew Chilson Morse, Paula Genevieve Nelson, Michael Ryan Paulousky, Kelly June Rutherford, Andrew Mead Shainberg, Eric David Todd, Jason Alexander Bickler, Susan Lorraine Fiengo, Jonathan Hecht, Douglas Robert Jaworski, Victoria May Lau, Michael Alan Link, Juan Ignacio Mazzini, Barrie Ribet Moskovich, Daniel Patrick O'Shea, Peggy Hiu Poon, Erin Christine Scherzmann, Philip William Sherrill, Alireza Vaseghi, Padma Elmgart, Ilya Grigoryevich Finkler, Brian Michael Hendry, Kevin Michael Kimmerling, Hanben Kim Lee, Justin David MacNeil, Stephen John McIntyre, Bryan Edward Nelson, Sarah Marie Patterson, Scott Joseph Robidoux, Lauren Taylor Scott, Gary Phillip Silber, Edward Clive Wilson.

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr., Manu Sareen, Hanben Kim Lee, Eric David Todd, Paula Genevieve Nelson

State of Iowa County of Polk 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.

DocuSigned by: Robert Michael Arena, Jr. President

DocuSigned by: Kathryn Lauren Freund MD, General Counsel, Secretary

DocuSigned by: David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 18th day of July, 2023 Jennifer Coggins

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



STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	7,572,390,446		7,572,390,446	7,270,914,985
2. Stocks:				
2.1 Preferred stocks	11,253,125		11,253,125	20,076,000
2.2 Common stocks	665,905,136		665,905,136	763,493,890
3. Mortgage loans on real estate:				
3.1 First liens	1,241,506,422		1,241,506,422	1,245,522,380
3.2 Other than first liens.....	91,765,936		91,765,936	116,558,880
4. Real estate:				
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 (\$ 29,914,758), cash equivalents (\$ 377,225,213) and short-term investments (\$ 2,705,148)	409,845,119		409,845,119	496,624,659
6. Contract loans (including \$ premium notes)	277,070,325	3,803,244	273,267,081	277,436,247
7. Derivatives	117,962,167		117,962,167	140,869,750
8. Other invested assets	340,850,013	270	340,849,743	382,604,982
9. Receivables for securities	228,557,252		228,557,252	166,804,051
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,957,105,940	3,803,514	10,953,302,426	10,880,905,823
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	81,191,990		81,191,990	78,735,024
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,929,019	9,459,893	3,469,126	4,265,251
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,532,229		18,532,229	20,282,625
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	54,363,912		54,363,912	58,364,575
16.2 Funds held by or deposited with reinsured companies	1,227,093,038		1,227,093,038	1,218,720,455
16.3 Other amounts receivable under reinsurance contracts	91,708,394	14,759,421	76,948,973	61,887,282
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				124,324,453
18.2 Net deferred tax asset	40,743,615		40,743,615	
19. Guaranty funds receivable or on deposit	1,141,128		1,141,128	1,149,083
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	21,401	21,401		
25. Aggregate write-ins for other than invested assets	24,057,444	106,449	23,950,995	28,087,478
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,508,888,110	28,150,678	12,480,737,432	12,476,722,049
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,508,888,110	28,150,678	12,480,737,432	12,476,722,049
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	12,334,771		12,334,771	14,385,564
2502. TPA Funding Deposit	6,384,106		6,384,106	
2503. Third Party Receivable	5,232,118		5,232,118	13,701,914
2598. Summary of remaining write-ins for Line 25 from overflow page	106,449	106,449		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	24,057,444	106,449	23,950,995	28,087,478

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 6,227,693,221 less \$ included in Line 6.3 (including \$ Modco Reserve)	6,227,693,221	6,195,858,886
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	493,776,515	531,945,648
4. Contract claims:		
4.1 Life	25,755,237	22,714,460
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	145,334	132,274
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	6,038,679	6,050,261
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	1,271,490	1,384,066
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 \$ 59,808,028 assumed and \$ ceded	59,808,028	163,948,378
9.4 Interest Maintenance Reserve	307,552,288	319,138,537
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	1,181,078	5,272,116
11. Commissions and expense allowances payable on reinsurance assumed	144,640	163,269
12. General expenses due or accrued	11,259,586	8,830,267
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(3,503,604)	(738,800)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	15,763,198	
15.2 Net deferred tax liability		20,680,855
16. Unearned investment income	6,402,566	5,966,923
17. Amounts withheld or retained by reporting entity as agent or trustee	41,563	170,953
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	26,737,478	54,809,749
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	123,492,873	125,136,569
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,383,242	4,165,466
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,862,718,344	3,765,627,279
24.08 Derivatives	114,006,350	145,246,880
24.09 Payable for securities	3	40,330
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	337,937,203	141,389,832
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,621,605,312	11,517,934,197
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,621,605,312	11,517,934,197
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	926,818,899	926,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(70,186,779)	29,468,953
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	856,632,120	956,287,852
38. Totals of Lines 29, 30 and 37	859,132,120	958,787,852
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,480,737,432	12,476,722,049
DETAILS OF WRITE-INS		
2501. Derivative Collateral	315,050,000	117,610,000
2502. DXC Deferred Liability	19,588,413	20,394,842
2503. Litigation Reserves	2,965,651	3,087,190
2598. Summary of remaining write-ins for Line 25 from overflow page	333,139	297,800
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	337,937,203	141,389,832
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	193,867,890	234,978,304	448,362,649
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	125,705,670	224,996,919	320,480,291
4. Amortization of Interest Maintenance Reserve (IMR)	7,581,107	12,362,587	22,443,947
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	9,389,750	10,533,543	20,335,580
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	576,236	612,944	1,063,833
9. Totals (Lines 1 to 8.3)	337,120,653	483,484,297	812,686,300
10. Death benefits	90,045,067	78,716,184	155,777,510
11. Matured endowments (excluding guaranteed annual pure endowments)		10,300	10,300
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	981,118	1,028,467	1,956,690
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	128,743,228	79,112,182	208,944,496
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	15,630,873	3,728,613	12,206,066
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	31,834,335	138,712,107	200,748,749
20. Totals (Lines 10 to 19)	267,234,621	301,307,853	579,643,812
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	16,991,919	31,995,928	60,991,316
22. Commissions and expense allowances on reinsurance assumed	1,239,493	936,088	2,126,730
23. General insurance expenses and fraternal expenses	54,880,742	51,240,570	104,652,327
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,582,161	10,052,684	18,239,324
25. Increase in loading on deferred and uncollected premiums	212,509	(465,165)	1,109,116
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	14,621,251	56,590,540	77,243,397
28. Totals (Lines 20 to 27)	362,762,696	451,658,498	844,006,021
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(25,642,043)	31,825,799	(31,319,722)
30. Dividends to policyholders and refunds to members	2,354,756	2,711,100	5,193,819
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(27,996,799)	29,114,699	(36,513,541)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,116,848	(51,414,223)	(150,199,110)
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)	(40,113,647)	80,528,922	113,685,569
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,063,328 (excluding taxes of \$ (1,064,305) transferred to the IMR)	(25,930,453)	(71,397,952)	(116,081,937)
35. Net income (Line 33 plus Line 34)	(66,044,100)	9,130,970	(2,396,368)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	958,787,852	952,643,106	952,643,107
37. Net income (Line 35)	(66,044,100)	9,130,970	(2,396,368)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (2,901,774)	(107,765,723)	(47,348,435)	42,937,246
39. Change in net unrealized foreign exchange capital gain (loss)	551,576	7,729,223	10,088,832
40. Change in net deferred income tax	58,522,696	(54,867,284)	(45,280,034)
41. Change in nonadmitted assets	3,940,681	(2,485,909)	(1,854,342)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,643,696	(4,890,653)	(23,019,245)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(4,803,631)	(5,681,896)	(9,527,853)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	14,299,073	14,774,157	35,196,508
54. Net change in capital and surplus for the year (Lines 37 through 53)	(99,655,732)	(83,639,827)	6,144,745
55. Capital and surplus, as of statement date (Lines 36 + 54)	859,132,120	869,003,279	958,787,852
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	562,011	596,213	1,005,124
08.302. Miscellaneous Income	12,894	16,731	28,442
08.303. Assumed Adj IMR Gains	1,331		30,267
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	576,236	612,944	1,063,833
2701. Funds Withheld Miscellaneous Expense	8,259,089	53,022,225	69,860,881
2702. Financing Fee	3,962,162	3,568,315	7,382,516
2703. Recaptured Ceded IMR	2,400,000		
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,621,251	56,590,540	77,243,397
5301. Tax Sharing	14,299,073	6,627,694	28,064,063
5302. Prior Year Adjustment Alpaca Reinsurance			7,930,592
5303. Prior Year Adjustment Ceded Commission			(1,014,018)
5398. Summary of remaining write-ins for Line 53 from overflow page		8,146,463	215,871
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	14,299,073	14,774,157	35,196,508

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	194,601,954	235,311,881	470,069,715
2. Net investment income	115,360,255	64,368,454	129,141,735
3. Miscellaneous income	7,828,821	48,893,492	59,326,971
4. Total (Lines 1 to 3)	317,791,030	348,573,827	658,538,421
5. Benefit and loss related payments	386,802,479	264,077,466	322,270,549
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	119,750,611	153,548,483	271,194,747
8. Dividends paid to policyholders	2,353,279	2,715,331	5,403,663
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(125,827,403)	9,249,809	9,242,646
10. Total (Lines 5 through 9)	383,078,966	429,591,089	608,111,605
11. Net cash from operations (Line 4 minus Line 10)	(65,287,936)	(81,017,262)	50,426,816
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	274,043,811	1,379,875,761	2,557,801,187
12.2 Stocks	11,769,520		3,480,000
12.3 Mortgage loans	54,450,156	230,885,885	(60,032,569)
12.4 Real estate			
12.5 Other invested assets	46,247,019	18,215,604	69,016,426
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	1	(95,280,171)	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	386,510,507	1,533,697,079	2,570,265,044
13. Cost of investments acquired (long-term only):			
13.1 Bonds	536,622,742	721,280,178	1,361,389,085
13.2 Stocks	12,426,500	20,000,000	20,076,000
13.3 Mortgage loans	22,631,577	259,216,172	282,252,570
13.4 Real estate			
13.5 Other invested assets	9,377,318	5,895,398	87,530,883
13.6 Miscellaneous applications	35,954,774	(63,138,674)	23,991,259
13.7 Total investments acquired (Lines 13.1 to 13.6)	617,012,911	943,253,074	1,775,239,797
14. Net increase (or decrease) in contract loans and premium notes	(5,375,031)	52,915,673	68,701,918
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(225,127,373)	537,528,332	726,323,329
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(38,169,134)	363,491	(86,044,925)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	241,804,903	(307,050,103)	(338,545,220)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	203,635,769	(306,686,612)	(424,590,145)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(86,779,540)	149,824,458	352,160,000
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	496,624,659	144,464,659	144,464,659
19.2 End of period (Line 18 plus Line 19.1)	409,845,119	294,289,117	496,624,659

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

20.0001. Settled cession of reinsurance via reduction to reinsurance payable			19,640,071
20.0002. Remitted bonds to settle ceded reinsurance obligations	54,303,282	19,640,071	11,247,674
20.0003. Paid-in-kind interest - Bonds			(13,183,608)
20.0004. Investment cash free exchange of other invested assets			(359,190)
20.0005. Residual Tranches - bonds	(2,774,411)		(149,217,690)
20.0006. Restructuring of investments - bonds			(816,606,044)
20.0007. Restructuring of investments - mortgages			(421,003,549)
20.0008. Restructuring of investments - OIA			(90,848,830)
20.0009. Paid-in-kind Interest - Bonds	(516,244)	(11,091,641)	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance .....	.325,534,917	.371,411,271	.725,422,991
3. Ordinary individual annuities .....			.2,200
4. Credit life (group and individual)			
5. Group life insurance .....	.8,791	.8,746	.123,590
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10) .....	.325,543,708	.371,420,017	.725,548,781
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12) .....	.325,543,708	.371,420,017	.725,548,781
14. Deposit-type contracts .....			.185,000,000
15. Total (Lines 13 and 14)	325,543,708	371,420,017	910,548,781
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Accordia Life and Annuity Company (“Accordia” or “the Company”) is a stock life insurance company organized under the laws of the State of Iowa, and is a wholly-owned subsidiary of Commonwealth Annuity and Life Insurance Company (“Commonwealth Annuity”) effective September 30, 2013.

The accompanying financial statements of the Company have been prepared in conformity with the accounting practices prescribed by the National Association of Insurance Commissioners (“NAIC”) and the State of Iowa.

The Insurance Division, Department of Commerce, of the State of Iowa (“IAID”) recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC’s Accounting Practices & Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) 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 prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company’s net income from operations increased by \$90,386,986 for the period ended June 30, 2023 and increased by \$57,638,130 for the period ended December 31, 2022, respectively and the Company’s statutory surplus decreased by (\$230,155,536) and increased by \$26,345,025 as of June 30, 2023 and December 31, 2022, respectively.

A reconciliation of the Company’s net income (loss) and statutory surplus between practices prescribed by the State of Iowa and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (66,044,100)	\$ (2,396,368)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	90,386,986	57,638,130
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (156,431,086)</u>	<u>\$ (60,034,498)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 859,132,120	\$ 958,787,852
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(230,155,536)	26,345,025
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,089,287,656</u>	<u>\$ 932,442,827</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 as of 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 revenue when received. Reinsurance 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. - *Life, Deposit-Type and Accident and Health Reinsurance* and are carried as a deposit liability, net income and expenses are shown in the aggregate write in line on the summary of operations. 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, as applicable:

- (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 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 holds certain SVO designated securities and has not elected to use a systematic value measurement method to value those securities, but carries them at fair value. The Company has one investment that is using the systematic value approach.
- (3) Common stocks are carried at fair value, except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on an equity basis.
- (4) Preferred stocks are carried at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- (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 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.

Notes to the Financial Statements

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

- (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.
- (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) Certain derivatives are carried at amortized cost as described above in Note 1. A. All other derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health contracts.
- (12) The minimum threshold for asset expenditure is set at \$20,000 for an individual item or a group of related assets.
- (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 - Not Applicable

3. Business Combinations and Goodwill - 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 2023 were 8.50% and 3.50%.
- (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 100.00% .
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

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		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	408,146,510	\$	833,359,912	\$ 91,765,936	\$ 1,333,272,358
(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. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	394,543,068	\$	850,979,312	\$ 116,558,880	\$ 1,362,081,260
(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 - None

(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

	06/30/2023	12/31/2022
a. Balance at beginning of period	\$ 3,831,488	\$
b. Additions charged to operations		3,831,488
c. Direct write-downs charged against the allowances	477,100	
d. Recoveries of amounts previously charged off		
e. Balance at end of period (a+b-c-d)	\$ 3,354,388	\$ 3,831,488

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

(9) Policy for recognizing interest income and impaired loans - None

B. Debt Restructuring - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

- (1) Loan-backed and structured securities (“LBASS”) are valued and reported in accordance with Statement of Statutory Accounting Principles (“SSAP”) 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 recognized \$3,334,615 OTTI charges on loan-backed securities as of June 30, 2023 and \$1,543,232 OTTI charges were recognized as of December 31, 2022.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
...41164LAA7...	\$ 17,912,934	\$ 16,548,507	\$ 1,364,427	\$ 16,548,507	\$ 14,890,560	.....03/31/2023.....
...16678YAA0...	5,587,868	4,677,351	910,517	4,677,351	4,569,971	.....03/31/2023.....
...25151KAC3...	2,402,480	2,363,222	39,258	2,363,222	2,294,707	.....03/31/2023.....
...65537KAA8...	4,696,989	4,471,695	225,294	4,471,695	4,363,016	.....03/31/2023.....
...41161XAC0...	3,192,644	3,186,711	5,933	3,186,711	3,186,711	.....03/31/2023.....
...16679BAA9...	5,445,531	4,814,155	631,376	4,814,155	4,814,155	.....03/31/2023.....
...43741BAC3...	4,484,742	4,326,932	157,810	4,326,932	3,966,059	.....03/31/2023.....
Total			<u>\$ 3,334,615</u>			

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

- a. The aggregate amount of unrealized losses:
 - 1. Less than 12 months..... \$ (53,867,387)
 - 2. 12 months or longer..... (45,563,193)
- b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months..... \$ 737,446,158
 - 2. 12 months or longer..... 304,675,602

(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 - 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

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				
	(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 Restricted 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	117,754,275				117,754,275	115,297,585	2,456,690		117,754,275	0.941	0.943
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	31,120,000				31,120,000	31,120,000	-		31,120,000	0.249	0.249
j. On deposit with states	7,393,681				7,393,681	7,244,659	149,022		7,393,681	0.059	0.059
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	765,455,369				765,455,369	787,300,807	(21,845,438)		765,455,369	6.119	6.133
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	\$ 921,723,325	\$	\$	\$	\$ 921,723,325	\$ 940,963,051	\$ (19,239,726)	\$	\$ 921,723,325	7.369 %	7.385 %

(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) - None

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

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) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 315,050,000	\$ 315,050,000	2.519 %	2.524 %
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	\$ 315,050,000	\$ 315,050,000	2.519 %	2.524 %
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	\$	\$	%	%
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)			\$ 315,050,000	2.711 %
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	
	06/30/2023	12/31/2022	06/30/2023	12/31/2022	06/30/2023	12/31/2022
(1) Bonds - amortized cost	-	1	\$ -	\$ 2,002,886	\$ -	\$ 1,998,336
(2) LB & SS - amortized cost	9	8	33,262,354	30,838,528	26,163,853	24,800,951
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	9	9	\$ 33,262,354	\$ 32,841,414	\$ 26,163,853	\$ 26,799,287

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	
(2) Aggregate amount of investment income	\$ 326,295	

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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 has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of June 30, 2023 and December 31, 2022, respectively.

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 recognized impairments of \$0 and \$0 in joint ventures, partnerships, or limited liability companies as of June 30, 2023 and December 31, 2022, respectively.

Notes to the Financial Statements

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of June 30, 2023 and December 31, 2022 respectively.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the policyholder of the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying value of derivative assets was \$3,955,817 and \$(4,377,130) as of June 30, 2023 and December 31, 2022, respectively.
- (3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the contract expiration date.
- (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) During Q4, 2021, the Company has designated bond forwards to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended June 30, 2023, the bond forwards were recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the bond forward associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2022 and 2023 and is expected to affect earnings until 2051. There were \$0 of AFS securities purchased for the period ended June 30, 2023, and the fair value \$0 of the hedge associated with each purchase was adjusted to the AFS security book values.
- (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 - No Significant Changes

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

A. Nature of Relationships

The Company directly owns all of the outstanding shares of Cape Verity I, Inc. ("CVI"), an Iowa domiciled company, Cape Verity III, Inc. ("CVIII"), an Iowa domiciled company, and Gotham Re, Inc. ("Gotham"), a Vermont domiciled company.

On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Accordia Life and Annuity Company ("Accordia") following the merger of Global Atlantic Financial Group Limited ("GAFGL") and Magnolia Merger Sub Limited, with GAFGL as the surviving entity of the merger transaction. Prior to the merger transaction, Magnolia Merger Sub Limited was a Bermuda exempted company, a direct wholly owned subsidiary of Magnolia Parent LLC (now known as The Global Atlantic Financial Group LLC or "TGAFGL") and an indirect subsidiary of KKR. Accordingly, TGAFGL is now the holding company of GAFGL and KKR is deemed the ultimate controlling person of Accordia.

In connection with the merger transaction, on February 1, 2021, Accordia entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary.

KKR Magnolia Holdings LLC owns a total of approximately 63.3% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.0%, own the remaining approximately 36.7% of the outstanding ordinary shares.

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities. Those investments are disclosed in investments schedules, and in footnote 10B, as applicable; affiliated entities and transactions are disclosed in Schedule Y. Commencing in 2022, following clarifying guidance issued by the SAPWG, the company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

B. Detail of Transactions Greater than ½ of 1% of Net Admitted Assets

On March 29, 2023, the Company received \$47,480,389 (market value) of corporate obligations from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, in exchange for cash.

On March 9, 2023, the Company received \$23,594,145 (market value) of long duration bonds from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, in exchange for cash.

On February 21, 2023, Forethought Life Insurance Company, an affiliated insurance company, issued a note in the principal sum of \$100,000,000 at a rate per annum equal to 4.40%, with a maturity date of March 31, 2023, to the Company. There were no outstanding balances on the note as of June 30, 2023.

On December 14, 2022, the Company sold \$91,597,200 of asset-backed securities and \$102,436,150 of collateralized loan obligations to Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, and \$114,728,484 of collateralized loan obligations to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On October 26, 2022, the Company purchased \$91,242,000 million of asset-backed securities (ABS) from Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On June 22, 2022, the Company purchased \$61,316,014 million of investment grade liquid bonds from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, for cash.

Notes to the Financial Statements

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

On June 21, 2022, the Company exchanged \$223,072,506 million of short to intermediate duration bonds and notes to Forethought Life Insurance Company, an affiliated insurance company, for intermediate to long duration bonds.

On April 26, 2022, the Company sold \$92,200,572 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On April 12, 2022, the Company sold \$99,259,733 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On March 3, 2022, the Company agreed to purchase \$257,000,000 million of notes from Lightning 2022-1 Financing L.P. and Thunderbird 2022-1 Financing L.P., entities which are indirectly under the control of KKR. As of June 31, 2023, the Company owned \$113,863,122 of notes from these entities

C. Transactions With Related Party Who Are Not Reported on Schedule Y - None

D. Amounts Due to or From Related Parties

As of June 30, 2023, and December 31, 2022, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$3,383,242 and \$4,165,466 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR Credit Advisors LLC. KKR Credit Advisors provides investment management services across the Company. The Company recorded expenses for these agreements of \$15,240,661 and \$23,717,806 for the years ended June 30, 2023 and December 31, 2022, respectively.

In relation to management of captive insurance companies, affiliated entities provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$4,081,700 and \$7,285,462 payable at June 30, 2023 and December 31, 2022, respectively.

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") under which GAFC and their affiliates agreed to provide personnel, management services, administrative support, the use of facilities and such other services as the parties may agree to from time to time. The agreement was filed with the Iowa Insurance Division and was subsequently amended pursuant to Iowa Insurance Division approval on June 22, 2018. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company recorded expenses for these agreements of \$63,922,117 and \$129,734,388 as of and for the years ended June 30, 2023 and December 31, 2022, respectively.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations

The Company's various affiliated relationships and agreement/transactions are discussed above in Note 10. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

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

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) A description of the accounting practice, with a statement that the practice differs from the NAIC statutory accounting practices and procedures

Accordia's subsidiaries Cape Verity I, Inc. and Cape Verity III, Inc. follow Iowa Administrative Code ("IAC") Section 191-99.11(3), Limited Purpose Subsidiary Life Insurance Company, and subsidiary Gotham Re Inc. follows Vermont's special purpose financing captive law, which reflect departures from NAIC SAP. The subsidiaries have included as an admitted asset the outstanding principal amount of a Variable Funding Puttable Note (contingent note) serving as collateral for reinsurance credit taken by an affiliated cedant in connection with a reinsurance agreement entered into between the Company and the affiliated cedant. These assets are not included as a risk-based asset in the Company's risk-based capital calculation.

(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*
CAPE VERITY I.....	\$.....	\$..... 603,008,543	\$..... 151,740,533	\$..... (451,268,010)
CAPE VERITY III.....		1,506,999,079	480,925,021	(1,026,074,058)
GOTHAM.....		181,013,300	48,363,932	(132,649,368)

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

(3) RBC Impact

Notes to the Financial Statements

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

If the Company had not been permitted to include the contingent note in surplus, the Company's risk-based capital would have been below Mandatory Control Level.

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

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") Des Moines. Through its membership, the Company has conducted 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 maximum borrowing capacity as \$519,000,000. 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	10,000,000	10,000,000	.....
(c) Activity stock	21,120,000	21,120,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 31,120,000	\$ 31,120,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 519,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	.....
(c) Activity stock	21,120,000	21,120,000	.....
(d) Excess stock	-	-	.....
(e) Aggregate total (a+b+c+d)	\$ 31,120,000	\$ 31,120,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 528,000,000		

(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	\$ 10,000,000	\$ 10,000,000	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 713,637,518	\$ 765,455,369	\$ 490,000,000
2. Current year general account total collateral pledged	713,637,518	765,455,369	490,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	723,623,871	787,300,807	528,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 713,637,518	\$ 770,245,489	\$ 490,000,000
2. Current year general account maximum collateral pledged	713,637,518	770,245,489	490,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	1,023,474,259	966,853,999	615,000,000

Notes to the Financial Statements

11. Debt (Continued)

(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	490,000,000	490,000,000		\$ 490,898,668
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</u>	<u>\$</u>	<u>\$ 490,898,668</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	528,000,000	528,000,000		\$ 529,076,953
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 528,000,000</u>	<u>\$ 528,000,000</u>	<u>\$</u>	<u>\$ 529,076,953</u>

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	490,000,000	490,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</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

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

A. Defined Benefit Plan

- (1) Change in benefit obligation - No Significant Changes
- (2) Change in plan assets - No Significant Changes
- (3) Funded status - No Significant Changes
- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2023	12/31/2022	06/30/2023	12/31/2022	06/30/2023	12/31/2022
a. Service cost	\$	\$	\$	\$	\$	\$
b. Interest cost						
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses		(114,499)				
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	<u>\$</u>	<u>\$ (114,499)</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes
- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes
- (7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes
- (8) Accumulated benefit obligation - No Significant Changes
- (9) Multiple non-pension postretirement benefit plans - Not Applicable
- (10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes

Notes to the Financial Statements

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

- (11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes
- (12) Amounts and types of securities of the reporting entity and related parties included in plan assets - No Significant Changes
- (13) Alternative method used to amortize prior service amounts or net gains and losses - No Significant Changes
- (14) Substantive commitments used as the basis for accounting for the benefit obligation - No Significant Changes
- (15) Special or contractual termination benefits recognized during the period - No Significant Changes
- (16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - No Significant Changes
- (17) Funded status of the plan and surplus impact - No Significant Changes
- (18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 - No Significant Changes

- 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

In connection with the February 1, 2021 acquisition of Global Atlantic by KKR & Co., Inc., and pursuant to Treasury Regulation § 1.409A-3(j)(4)(ix)(B), on October 22, 2021, the Company's Board approved the termination and liquidation of the non-qualified defined contribution agent pension plans and all benefit plans for its financial professionals with an effective date of December 31, 2021. The Company recorded a net increase in expense of \$5,079,937 at December 31, 2021, related primarily to the present-value true-up to obligations under certain annuity contracts underlying in-payout plan benefits, partially offset by unvested plan forfeitures. As of December 31, 2022, all amounts payable to participants under the plans had been paid and there were \$0 liabilities remaining.

- 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. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 6% employer safe harbor matching contribution. The allocated expense through June 30, 2023 and December 31, 2022 was \$870,276 and \$1,213,605, 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, Dividend Restrictions and Quasi-Reorganizations

- A. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
 - B. The Company has no preferred stock authorized.
 - C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
 - D. No dividends were paid during the quarter.
 - E. Within the limitations presented in item (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
 - F. The unassigned surplus is held for the benefit of the Company's shareholder.
 - G. There were no unpaid advances to surplus.
 - H. Stock Held for Special Purposes
- No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
- I. There were no changes in balances of special surplus.
 - J. Unassigned Funds (Surplus)
- The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$100,534,053 and \$164,088,270 at June 30, 2023 and December 31, 2022, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
 - L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
 - M. 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 ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of June 30, 2023 commitments to make additional investments to joint ventures, LLC's, and partnerships total \$12,819,748.
- (2) Nature and circumstances of guarantee - None
 - (3) Aggregate compilation of guarantee obligations - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

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.

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

Pursuant to the Coinsurance Agreement between the Company and Aviva Life and Annuity Company dated as of October 2, 2013, the reinsurance liabilities assumed from Aviva Life and Annuity Company include certain third-party claims.

In connection with the process of converting over 500,000 in-force life insurance policies from systems managed by Athene Holdings Limited, or "Athene," to the platform of one of our third party service providers, DXC, or the "Conversion," the Company expects to incur a variety of litigation and regulatory costs. The Company has received formal and informal inquiries from state regulators concerning the administration of policies, policyholder complaints and possible violations of state insurance or consumer protection laws, which have resulted in and may result in additional fines, monetary settlements or proceedings. For example, on June 13, 2018, Accordia received notice of a regulatory matter from the California Department of Insurance regarding administration issues relating to certain California life insurance policies reinsured by Accordia which are administered by DXC. On August 19, 2020, Accordia and the California Department of Insurance resolved the dispute, whereby Accordia paid a \$11.5 million fine and agreed to perform certain corrective actions for California policyholders impacted by conversion.

An independent life insurance producer filed a class action complaint in the Southern District of Iowa against Accordia and DXC, seeks to represent a class of Accordia independent producers whom he claimed were harmed by, and unable to receive renewal commissions due to, the Conversion. On June 26, 2020, plaintiffs filed for preliminary approval of a class settlement entered into by the parties to the case. The settlement includes a \$3.1 million common fund and additional injunctive relief. The court granted preliminary approval of the settlement on July 7, 2020, and granted final approval on October 27, 2020. The \$3.1 million common fund has been put in escrow by the defendants.

The Company has also been named in several lawsuits involving Conversion-related issues and may face additional claims in the future. Accordia was a defendant in a policyholder class action, *Clapp, et al. v. Accordia Life and Annuity Company, et al.*, in the Central District of Illinois, and before that, was also a defendant in a putative policyholder class action *McGuire v. Accordia Life and Annuity Company, et al.*, in the Central District of California. Both cases alleged injuries to policyholders related to billing issues stemming from the Conversion. In December 2018, the parties in the *McGuire* action filed a joint stipulation of dismissal without prejudice. The plaintiffs in the *Clapp* action filed an amended complaint alleging claims on behalf of a nationwide class, subsuming the claims previously brought in the *McGuire* action. On June 7, 2019, the court preliminarily approved of the settlement agreement the Company entered into in May 2019 with the plaintiffs in the *Clapp* matter, and the court provided final approval of the settlement on June 23, 2020. Under the settlement, we are providing policyholder remediation, including a claim review process with third party review upon request of a policyholder.

Although the ultimate legal and financial responsibility cannot be estimated and the actual future expenditures to address Conversion matters could prove to be materially different from the amount that was accrued or reserved, the Company believes that certain liabilities are probable and can be reasonably estimated.

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$2,965,650 and \$3,087,190 at June 30, 2023 and December 31, 2022, respectively.

F. All Other Contingencies - Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$231,588,325 as of June 30, 2023. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$315,050,000 from counterparties as of June 30, 2023. 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.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(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
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$ 3,761,783	\$	\$	\$	\$ 3,761,783
DERIVATIVE ASSETS	2,523,027	(22,184,566)			(19,661,539)
Total assets at fair value/NAV	<u>\$ 6,284,810</u>	<u>\$ (22,184,566)</u>	<u>\$</u>	<u>\$</u>	<u>\$ (15,899,756)</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$	\$ 114,006,350	\$	\$	\$ 114,006,350
Total liabilities at fair value	<u>\$</u>	<u>\$ 114,006,350</u>	<u>\$</u>	<u>\$</u>	<u>\$ 114,006,350</u>

(2) Fair value measurements in Level 3 of the fair value hierarchy

Description	Beginning balance as of 04/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2023
a. Assets										
Common Stock	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total assets	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended June 30, 2023.

(4) 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 June 30, 2023, the Company has no 6 rated bonds. As of December 31, 2022, the Company had 1 6 rated bond with a carrying value of \$758,292.

The Company does not own any common stock with fair value measurements in level 2 or 3 at June 30, 2023.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

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	\$ 6,646,454,718	\$ 7,572,390,446	\$ 4,474,381	\$ 4,861,336,183	\$ 1,780,644,154	\$	\$
CML	1,269,172,991	1,333,272,358			1,269,172,991		
OIA	223,651,863	252,877,884			223,651,863		143,467,206
INVESTMENT IN LLC	—	87,971,859			—		87,971,859
PREFERRED STOCK	11,253,125	11,253,125		11,253,125	—		
COMMON STOCK	34,881,783	34,881,783	3,761,783		31,120,000		
INVESTMENT IN SUB	—	631,023,353			—		631,023,353
SHORT-TERM INVESTMENTS	2,455,810	2,705,148			2,455,810		
CASH AND EQUIVALENTS	407,139,971	407,139,971	407,139,971	—	—		
DERIVATIVES	430,975,036	117,962,167	2,523,027	428,452,009	—		
TOTAL ASSETS	9,025,985,300	10,451,478,093	417,899,163	5,301,041,318	3,307,044,819		862,462,418
DERIVATIVE LIABILITIES	114,006,350	114,006,350		114,006,350			
TOTAL LIABILITIES	114,006,350	114,006,350		114,006,350			

D. Not Practicable to Estimate Fair Value

As of June 30, 2023, the Company owns 8 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$ 5,730,532	%		1
BA Common Stock	2,419,836			1
BA Common Stock	3,764,840			1
BA Common Stock	43,288,285			1
BA Common Stock	231,177			1
BA Common Stock	88,032,536			1
Common Stock	631,023,351			2
BA Common Stock	87,971,859			3

Explanations

- 1: For our equity method investments, our carrying amount generally is our share of the net asset value of the funds or the partnerships, which approximates fair value.
- 2: Investment in subsidiary
- 3: Investment in LLC (Affiliate Common Stock)

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of \$7,393,681 and \$7,244,659 as of June 30, 2023 and December 31, 2022, were on deposit with government authorities or trustees as required by law.

The Company previously completed a conversion to a new life insurance administration system. In a limited number of cases, as a result of the conversion, the Company is using estimates for certain policyholder balances recorded in the consolidated financial statements. Any variances to the estimates will be recorded in future periods if estimates are revised or no longer utilized.

The Company's largest single life insurance policy face value as of June 30, 2023 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of June 30, 2023 or December 31, 2022

E. State Transferable and Non-Transferable Tax Credits - None

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 evaluated is the average credit score of the borrower, the loan-to-value ratio, the debt-to-income 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

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 3,913,575	\$ 3,752,039	\$ 3,190,494	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total (a+b+c+d+e+f)	<u>\$ 3,913,575</u>	<u>\$ 3,752,039</u>	<u>\$ 3,190,494</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 - Not Applicable

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 – No Type II subsequent events to report.

Subsequent events have been considered through August 11, 2023.

COVID-19

The COVID-19 outbreak has impacted the United States and many countries around the world. Due to the evolving nature of these events, the Company was unable to estimate the full impact at that time. However, at this time, the Company does not believe the situation materially impacted the Company's liability or capital position.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contract subject to redetermination.

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended June 30, 2023, the Company's assumed participating policies were approximately 1.65% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending June 30, 2023 and the year ended December 31, 2021 was \$2,354,756 and \$5,193,818, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001404912
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/24/2021
- 6.4 By what department or departments?
Iowa Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
REDI Global Technologies LLC	New York, NY .....	..NO..	..NO..	..NO..	..YES..
Epoch Securities, Inc.	New York, NY .....	..NO..	..NO..	..NO..	..NO..
Mercer Allied Company, L.P.	Saratoga Springs, NY .....	..NO..	..NO..	..NO..	..YES..
Forethought Investment Advisors, LLC	Indianapolis, IN .....	..NO..	..NO..	..NO..	..YES..
Forethought Distributors, LLC	Simsbury, CT .....	..NO..	..NO..	..NO..	..YES..
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore .....	..NO..	..NO..	..NO..	..YES..
KKR Registered Advisor LLC	New York, NY .....	..NO..	..NO..	..NO..	..YES..
Kohlberg Kravis Roberts & Co. L.P.	New York, NY .....	..NO..	..NO..	..NO..	..YES..
FS/KKR Advisor, LLC	Philadelphia, PA .....	..NO..	..NO..	..NO..	..YES..
KKR Credit Advisors (US) LLC	San Francisco, CA .....	..NO..	..NO..	..NO..	..YES..
KKR Capital Markets LLC	New York, NY .....	..NO..	..NO..	..NO..	..YES..
KKR Alternative Investment Management Unlimited Company	Dublin, Ireland .....	..NO..	..NO..	..NO..	..YES..
MCS Capital Markets LLC	New York, NY .....	..NO..	..NO..	..NO..	..YES..

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 1,694,976,813	\$ 1,698,736,701
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 730,798,505	\$ 631,023,353
14.24 Short-Term Investments	\$	\$ 2,705,148
14.25 Mortgage Loans on Real Estate	\$ 642,457,853	\$ 660,270,679
14.26 All Other	\$ 186,789,780	\$ 109,093,853
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,255,022,951	\$ 3,101,829,734
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
US Bank N.A.	1025 Connecticut Avenue, NW Suite 517, Washington DC 20036

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I.....
Goldman Sachs Asset Management CLO, Corp.	U.....
Kohlberg Kravis Roberts & Co. L.P.	A.....

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYEOMA87 .....	.....	OS.....
1399770	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$.....
- 1.12 Residential Mortgages \$..... 408,146,510
- 1.13 Commercial Mortgages \$..... 925,125,848
- 1.14 Total Mortgages in Good Standing \$ 1,333,272,358
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$.....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$.....
- 1.32 Residential Mortgages \$.....
- 1.33 Commercial Mortgages \$.....
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$.....
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$.....
- 1.42 Residential Mortgages \$.....
- 1.43 Commercial Mortgages \$.....
- 1.44 Total Mortgages in Process of Foreclosure \$.....
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 1,333,272,358
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$.....
- 1.62 Residential Mortgages \$.....
- 1.63 Commercial Mortgages \$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$.....
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$.....
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
.....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

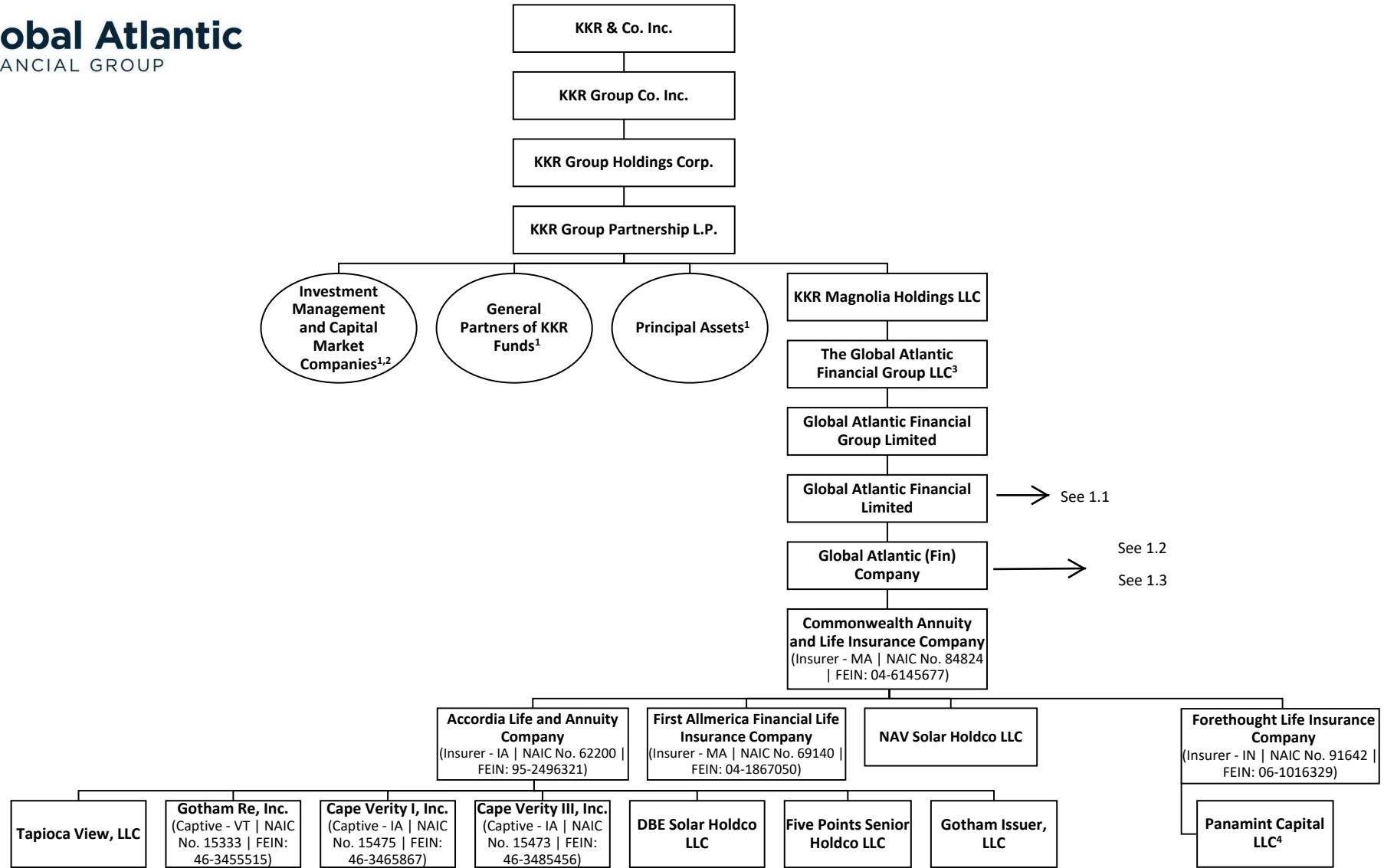
Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	3,257,451				3,257,451	
2. Alaska	AK	L	130,822				130,822	
3. Arizona	AZ	L	5,998,334				5,998,334	
4. Arkansas	AR	L	897,887				897,887	
5. California	CA	L	75,794,063				75,794,063	
6. Colorado	CO	L	5,520,132				5,520,132	
7. Connecticut	CT	L	2,502,442				2,502,442	
8. Delaware	DE	L	1,593,775				1,593,775	
9. District of Columbia	DC	L	248,433				248,433	
10. Florida	FL	L	18,315,403				18,315,403	
11. Georgia	GA	L	5,373,730				5,373,730	
12. Hawaii	HI	L	5,988,249				5,988,249	
13. Idaho	ID	L	11,299,127				11,299,127	
14. Illinois	IL	L	7,764,115				7,764,115	
15. Indiana	IN	L	5,430,962				5,430,962	
16. Iowa	IA	L	7,867,213				7,867,213	
17. Kansas	KS	L	1,869,063				1,869,063	
18. Kentucky	KY	L	3,321,588				3,321,588	
19. Louisiana	LA	L	2,035,544				2,035,544	
20. Maine	ME	L	463,338				463,338	
21. Maryland	MD	L	3,937,325				3,937,325	
22. Massachusetts	MA	L	3,146,302				3,146,302	
23. Michigan	MI	L	7,796,931				7,796,931	
24. Minnesota	MN	L	9,012,223				9,012,223	
25. Mississippi	MS	L	3,209,496				3,209,496	
26. Missouri	MO	L	3,286,019				3,286,019	
27. Montana	MT	L	180,723				180,723	
28. Nebraska	NE	L	2,219,032				2,219,032	
29. Nevada	NV	L	4,796,606				4,796,606	
30. New Hampshire	NH	L	1,185,530				1,185,530	
31. New Jersey	NJ	L	21,598,874				21,598,874	
32. New Mexico	NM	L	1,719,292				1,719,292	
33. New York	NY	N	4,049,211				4,049,211	
34. North Carolina	NC	L	9,687,683				9,687,683	
35. North Dakota	ND	L	550,990				550,990	
36. Ohio	OH	L	10,608,746				10,608,746	
37. Oklahoma	OK	L	1,494,808				1,494,808	
38. Oregon	OR	L	1,564,751				1,564,751	
39. Pennsylvania	PA	L	7,973,295				7,973,295	
40. Rhode Island	RI	L	389,918				389,918	
41. South Carolina	SC	L	3,995,199				3,995,199	
42. South Dakota	SD	L	2,273,731				2,273,731	
43. Tennessee	TN	L	3,651,656				3,651,656	
44. Texas	TX	L	26,937,301				26,937,301	
45. Utah	UT	L	4,964,922				4,964,922	
46. Vermont	VT	L	104,566				104,566	
47. Virginia	VA	L	3,639,243				3,639,243	
48. Washington	WA	L	6,950,361				6,950,361	
49. West Virginia	WV	L	471,745				471,745	
50. Wisconsin	WI	L	3,159,582				3,159,582	
51. Wyoming	WY	L	2,142,843				2,142,843	
52. American Samoa	AS	N	468				468	
53. Guam	GU	N						
54. Puerto Rico	PR	N	120,282				120,282	
55. U.S. Virgin Islands	VI	N	4,552				4,552	
56. Northern Mariana Islands	MP	N	1,191				1,191	
57. Canada	CAN	N	799,559				799,559	
58. Aggregate Other Aliens	OT	XXX	1,011,766				1,011,766	
59. Subtotal	XXX		324,308,390				324,308,390	
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,866,669				1,866,669	
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		544,731				544,731	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		326,719,790				326,719,790	
96. Plus Reinsurance Assumed	XXX		24,788,281				24,788,281	
97. Totals (All Business)	XXX		351,508,071				351,508,071	
98. Less Reinsurance Ceded	XXX		162,064,962				162,064,962	
99. Totals (All Business) less Reinsurance Ceded	XXX		189,443,109				189,443,109	
DETAILS OF WRITE-INS								
58001. ZZZ other Alien	XXX		1,011,766				1,011,766	
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		1,011,766				1,011,766	
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:

- 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....50
- 2. R - Registered - Non-domiciled RRGs.....
- 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
- 4. Q - Qualified - Qualified or accredited reinsurer.....
- 5. N - None of the above - Not allowed to write business in the state.....7

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company □ □
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM



Commencing in 2022, following clarifying guidance issued by the SAPWG, the Company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

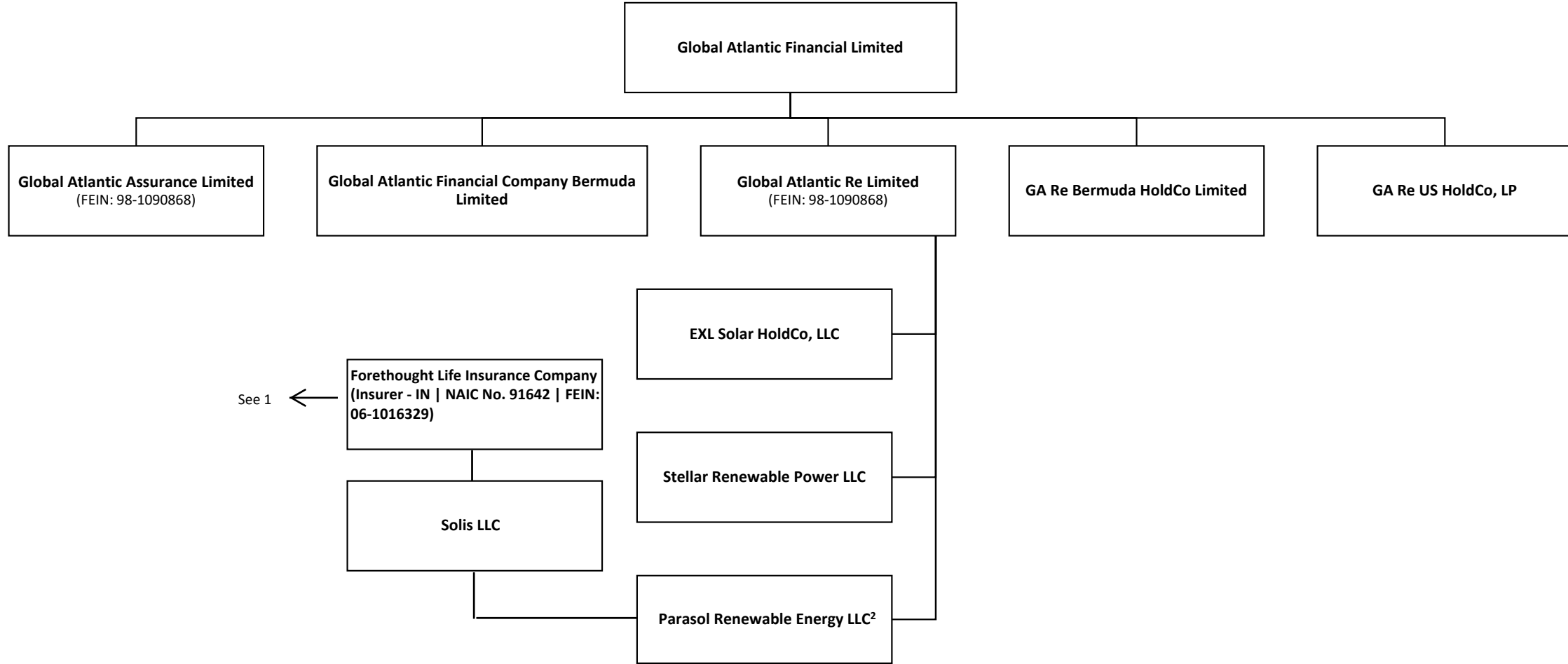
¹KKR controlled entities also qualify as affiliates and are accounted for and reported as such, in accordance with SSAP25.

²Includes Kohlberg Kravis Roberts & Co. L.P., an SEC-registered adviser and investment manager of the holding company group.

³The Global Atlantic Financial Group LLC is owned 63.32% by KKR Magnolia Holdings LLC and 36.68% by third party investors. Additionally, 1,000 incentive shares are held by GAMC L.P. as part of the management equity plan.

⁴Panamint Capital LLC is owned 51% by Panamint Ventures LLC, a non-affiliate, 47% by Forethought Life Insurance Company, an insurance company affiliate, and 2% by MJMiller Enterprises, a non-affiliate.

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹

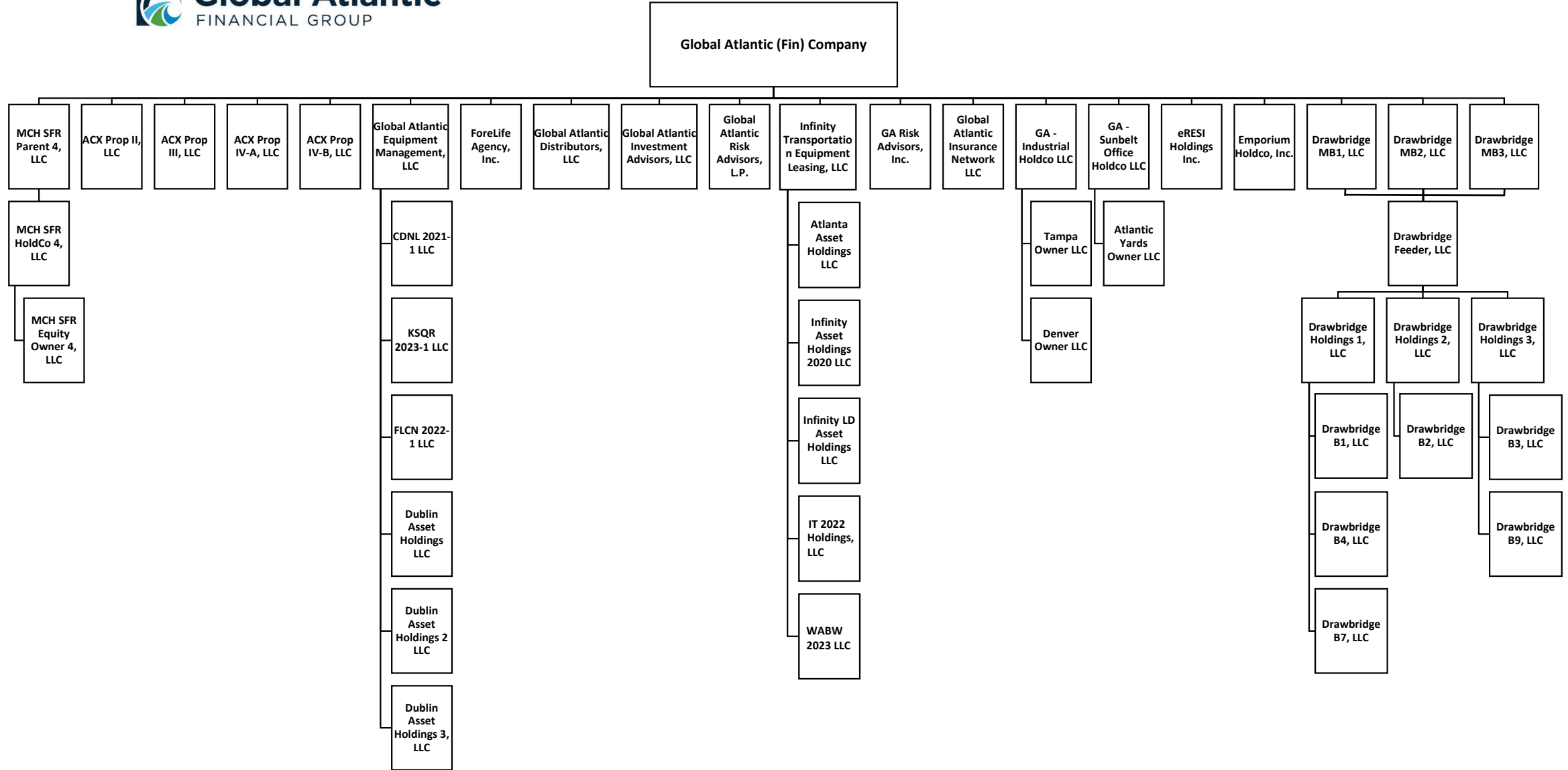


See 1 ←

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

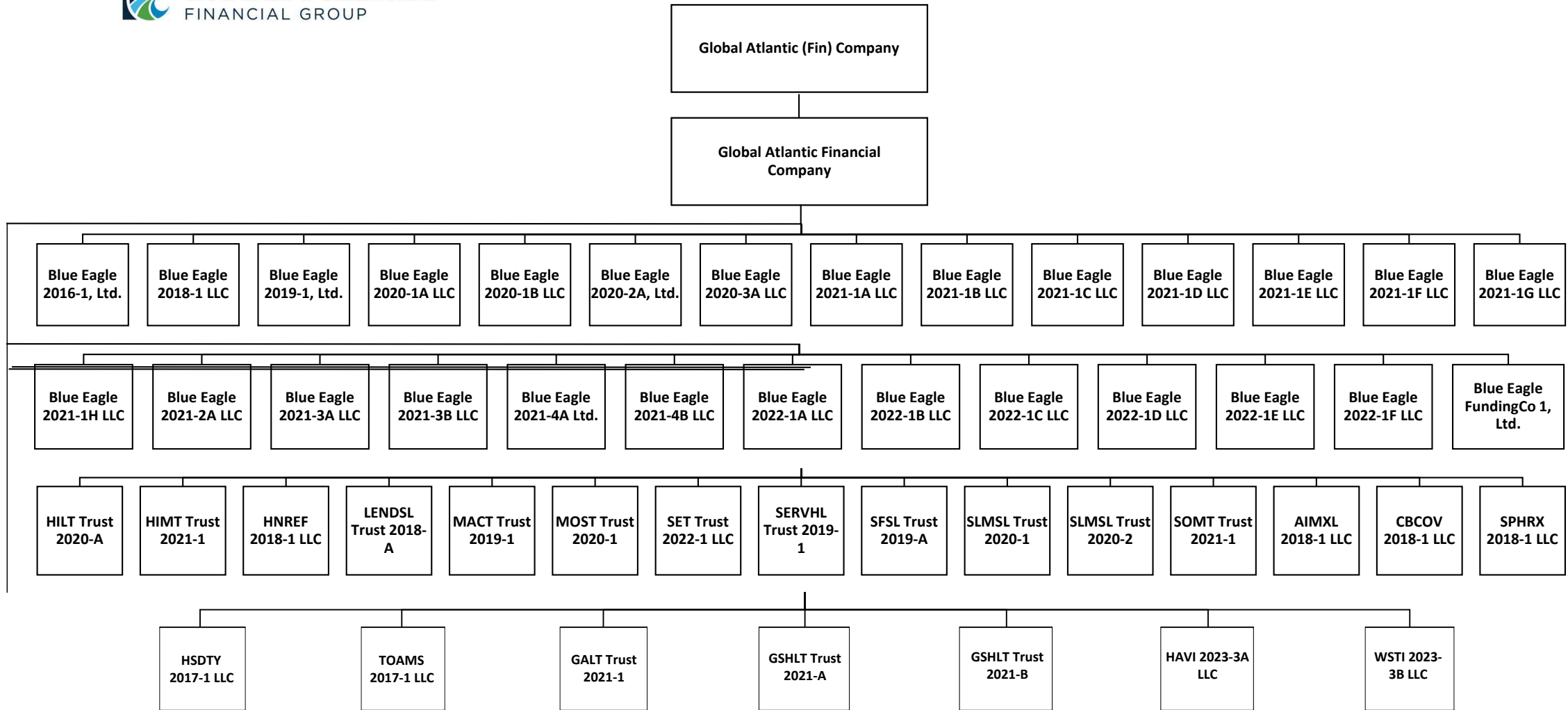
²Parasol Renewable Energy LLC is 80% owned by Solis LLC, and 20% owned by Global Atlantic Re Limited.

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity 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? (Yes/No)	*
.3891	Global Atlantic Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				DBE Solar Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3871599				Five Points Senior Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic (Fin) Company	DE	UIP	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1089764				Global Atlantic Financial Group Limited	BMJ	UIP	The Global Atlantic Financial Group LLC	Ownership	100.000	KKR & Co. Inc.		
			98-1090868	4520225			Global Atlantic Financial Limited	BMJ	UIP	Global Atlantic Financial Group Limited	Ownership	100.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	90.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	10.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			88-1203639	2578101	1404912	New York Stock Exchange	KKR & Co. Inc.	DE	UIP	Board of Directors	Board of Directors		KKR & Co. Inc.		
				3958278	1932162		KKR Group Co. Inc.	CYM	UIP	KKR & Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
					1743754		KKR Group Holdings Corp.	DE	UIP	KKR Group Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047		1472698		KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
			98-1563045		1842456		KKR Magnolia Holdings LLC	CYM	UIP	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			04-6145677				NAV Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			88-2112299				Panamint Capital LLC	DE	NIA	Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	KKR Magnolia Holdings LLC	Ownership	63.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	Third Party Investors	Ownership	37.000			
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	KKR & Co. Inc.		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic Financial Company Bermuda Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1529928				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	KKR & Co. Inc.		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	KKR & Co. Inc.		
			98-1090854				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			88-1979352				Solis LLC	DE	NIA	Forethought Life Insurance Company	Ownership	25.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Third Party Investors	Ownership	75.000			
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Global Atlantic Re Limited	Ownership	20.000	KKR & Co. Inc.		
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Solis LLC	Ownership	80.000	KKR & Co. Inc.		
			86-1607307				ACX Prop II, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-2335032				ACX Prop III, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3631476				ACX Prop IV-A, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			88-0561068				ACX Prop IV-B, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			82-3508436				Atlanta Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity 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? (Yes/No)	*
			88-1026854				Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				KSQR 2023-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							CDNL 2021-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							Denver Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B1, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B2, LLC	DE	NIA	Drawbridge Holdings 2, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B3, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B4, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B7, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B9, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB1, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB2, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB3, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802448				Drawbridge Holdings 1, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			61-1580298				Drawbridge Holdings 2, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802777				Drawbridge Holdings 3, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB1, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB2, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB3, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			86-2361267				Dublin Asset Holdings 2 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-2316184				Dublin Asset Holdings 3, LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			82-3508100				Dublin Asset Holdings LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-3023750				Emporium Holdco, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			86-2871839				FLCN 2022-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			35-1815415				ForeLife Agency, Inc.	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			92-1413949				GA - Industrial Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				GA - Sunbelt Office Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			20-3944031				Global Atlantic Distributors, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic Insurance Network LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							Infinity Asset Holdings 2020 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							Infinity LD Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							IT 2022 Holdings, LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							WABW 2023 Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			92-1402466				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity 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? (Yes/No)	*
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			85-0526287				AIMXL 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1307202				Blue Eagle 2016-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			83-3851887				Blue Eagle 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							Blue Eagle 2019-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0498393				Blue Eagle 2020-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0506156				Blue Eagle 2020-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1618000				Blue Eagle 2020-2A, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			30-1278256				Blue Eagle 2020-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1185033				Blue Eagle 2021-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1215896				Blue Eagle 2021-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1247520				Blue Eagle 2021-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1276982				Blue Eagle 2021-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1039701				Blue Eagle 2021-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1051951				Blue Eagle 2021-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1083548				Blue Eagle 2021-1G LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1103117				Blue Eagle 2021-1H LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1833206				Blue Eagle 2021-2A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1908720				Blue Eagle 2021-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1926397				Blue Eagle 2021-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1650279				Blue Eagle 2021-4A Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1867464				Blue Eagle 2021-4B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855255				Blue Eagle 2022-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855455				Blue Eagle 2022-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3876861				Blue Eagle 2022-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3877027				Blue Eagle 2022-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2368056				Blue Eagle 2022-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				Blue Eagle 2022-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1669070				Blue Eagle FundingCo 1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			90-0810836				CBCOV 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1240026				GALT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2409460				GSHLT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-2827474				GSHLT Trust 2021-B	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3158152				HILT Trust 2020-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2750470				HIMT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2028644				HNREF 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HSDTY 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							LENSL Trust 2018-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-1772188				MACT Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3686210				MOST Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4568438				SERVHL Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-0867231				SET Trust 2022-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-3988321				SFSL Trust 2019-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4665609				SLMSL Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4685585				SLMSL Trust 2020-2	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2737921				SOMT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPHRX 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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? (Yes/No)	*
			92-1187937				TOAMS 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			92-1198046				HAVI 2023-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HAVI 2023-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

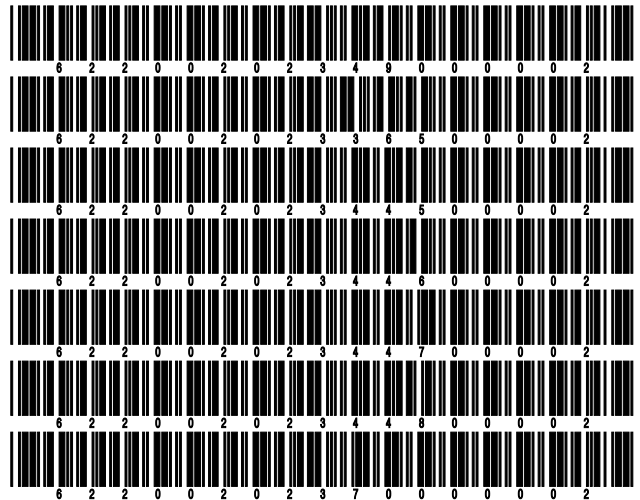
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1. The Company has no Trusteed Surplus.
2. The Company does not have any Medicare Part D coverage business.
3. The Company has no indexed annuity contracts.
4. The Company has no indexed annuity contracts.
5. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
6. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
- 8.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Accounts Receivable	106,449	106,449		
2597. Summary of remaining write-ins for Line 25 from overflow page	106,449	106,449		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous Liabilities	333,139	179,583
2505. Agent Balance Plan Adj		118,217
2597. Summary of remaining write-ins for Line 25 from overflow page	333,139	297,800

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Agent Balance Adjustment			215,871
5305. Prior year correction		8,146,463	
5397. Summary of remaining write-ins for Line 53 from overflow page		8,146,463	215,871

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
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

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,362,081,259	1,022,801,576
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,631,577	703,256,119
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	484,563	1,874,191
5. Unrealized valuation increase (decrease)	477,100	(3,831,488)
6. Total gain (loss) on disposals	2,048,016	(658,318)
7. Deduct amounts received on disposals	54,450,156	360,970,980
8. Deduct amortization of premium and mortgage interest points and commitment fees		389,840
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,333,272,359	1,362,081,259
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,333,272,359	1,362,081,259
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,333,272,359	1,362,081,259

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	382,605,252	336,227,547
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	10,462,326	327,670,567
2.2 Additional investment made after acquisition	46,381	286,026
3. Capitalized deferred interest and other		
4. Accrual of discount	20,231	4,127,744
5. Unrealized valuation increase (decrease)	(23,933,534)	(44,660,854)
6. Total gain (loss) on disposals	17,218,069	70,760,546
7. Deduct amounts received on disposals	47,378,408	309,082,946
8. Deduct amortization of premium and depreciation	151,736	40
9. Total foreign exchange change in book/adjusted carrying value	1,961,432	(123,339)
10. Deduct current year's other than temporary impairment recognized		2,600,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	340,850,013	382,605,252
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	340,849,743	382,604,982

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	8,054,484,875	9,161,013,077
2. Cost of bonds and stocks acquired	551,284,507	2,191,538,666
3. Accrual of discount	3,746,533	17,540,862
4. Unrealized valuation increase (decrease)	(98,621,934)	188,638,078
5. Total gain (loss) on disposals	(9,044,029)	(68,727,110)
6. Deduct consideration for bonds and stocks disposed of	238,376,484	3,419,166,299
7. Deduct amortization of premium	15,067,807	18,939,151
8. Total foreign exchange change in book/adjusted carrying value	9,012,005	4,129,984
9. Deduct current year's other than temporary impairment recognized	8,195,254	1,543,232
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	326,295	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,249,548,707	8,054,484,875
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,249,548,707	8,054,484,875

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,069,618,739	42,864,881	39,467,422	85,522,137	4,069,618,739	4,158,538,335		3,848,976,244
2. NAIC 2 (a)	3,268,637,606	117,808,539	102,288,410	(77,173,221)	3,268,637,606	3,206,984,514		3,219,165,991
3. NAIC 3 (a)	132,462,400	2,141,832	920,784	438,225	132,462,400	134,121,673		129,838,500
4. NAIC 4 (a)	42,409,199	160,368	521,553	(2,564,447)	42,409,199	39,483,567		39,334,544
5. NAIC 5 (a)	32,079,705	1,020,875		161,774	32,079,705	33,262,354		32,841,414
6. NAIC 6 (a)			2,725,661	2,725,661				758,292
7. Total Bonds	7,545,207,648	163,996,495	145,923,830	9,110,129	7,545,207,648	7,572,390,442		7,270,914,984
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	23,708,170		16,025,960	3,570,915	23,708,170	11,253,125		20,076,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	23,708,170		16,025,960	3,570,915	23,708,170	11,253,125		20,076,000
15. Total Bonds and Preferred Stock	7,568,915,818	163,996,495	161,949,790	12,681,044	7,568,915,818	7,583,643,567		7,290,990,984

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

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

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,705,148	XXX	2,705,830		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired	2,705,830	30,648,814
3. Accrual of discount	80	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		30,648,814
7. Deduct amortization of premium	762	
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)	2,705,148	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,705,148	

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(4,033,492)
2. Cost Paid/(Consideration Received) on additions	123,353,052
3. Unrealized Valuation increase/(decrease)	6,178,408
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	21,044,974
6. Considerations received/(paid) on terminations	19,960,367
7. Amortization	(116,002,632)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	(9,147,153)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,432,789
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	1,432,789

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	(521,969)
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 to date minus	2,523,027
3.12 Section 1, Column 15, prior year	(521,969) 3,044,996
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	3,044,996
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)	3,044,996
4.1 Cumulative variation margin on terminated contracts during the year	9,609,619
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	9,609,619
4.23 SSAP No. 108 adjustments	9,609,619
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)	2,523,028
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	2,523,028

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.....	1,432,790
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	2,523,027
3.	Total (Line 1 plus Line 2)	3,955,817
4.	Part D, Section 1, Column 6	163,493,703
5.	Part D, Section 1, Column 7	(159,537,886)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	231,588,325
8.	Part B, Section 1, Column 13	2,523,027
9.	Total (Line 7 plus Line 8)	234,111,353
10.	Part D, Section 1, Column 9	393,685,301
11.	Part D, Section 1, Column 10	(159,573,949)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	147,712,130
14.	Part B, Section 1, Column 20	883,974
15.	Part D, Section 1, Column 12	148,596,105
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	377,981,538	79,166,005
2. Cost of cash equivalents acquired	2,726,815,676	5,201,134,319
3. Accrual of discount	483,703	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,728,055,704	4,902,318,786
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	377,225,213	377,981,538
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	377,225,213	377,981,538

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
55422#AB6	Various		US		06/15/2023	7.656	47,254		2,503,921
55422#AC4	Various		US		04/19/2023	4.757	48,575		15,843,766
BGA14GR05	Various		US		06/15/2023	7.659	53,705		2,466,497
BGA14HQB7	Various		US		06/26/2023	6.038	384,268		867,647
BGA14HQC5	Various		US		06/26/2023	8.697	59,391		132,671
BGA153MB1	Various		US		06/26/2023	5.165	1,195,844		122,057,029
BGA153MK1	Various		US		06/26/2023	8.498	580,578		19,024,530
BGA153MQ8	Various		US		06/12/2023	5.067	689,122		102,308,643
BGA153MS4	Various		US		06/15/2023	8.480	445,719		16,540,072
BGA154QP4	Various		US		06/26/2023	5.136	219,496		15,045,237
BGA154UL8	Various		US		06/26/2023	8.582	80,174		2,345,434
BGA154ZF6	Various		US		06/26/2023	5.114	204,166		13,348,631
BGA1551S2	Various		US		06/26/2023	8.539	72,912		2,085,101
BGA155335	Various		US		06/26/2023	5.071	559,991		34,740,523
BGA155343	Various		US		06/26/2023	8.558	194,177		5,418,725
BGA1553Y7	Various		US		06/26/2023	8.959	228,581		4,993,163
BGA1555T6	Various		US		06/26/2023	5.393	849,177		32,071,027
0399999. Mortgages in good standing - Residential mortgages-all other							5,913,131		391,792,618
5300220A1	Salt Lake City		UT		06/22/2023	3.557	46,726		36,609,452
5300221A0	San Jose		CA		06/15/2023	3.526	37,890		44,242,379
5300222A9	Anaheim		CA		06/15/2023	3.559	34,377		39,126,931
5300224	San Diego		CA		06/06/2023	5.753	298,343		5,292,000
5300226	Salt Lake City		UT		06/06/2023	5.731	440,910		5,036,302
0599999. Mortgages in good standing - Commercial mortgages-all other							858,246		130,307,064
0899999. Total Mortgages in good standing							6,771,377		522,099,682
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							6,771,377		522,099,682

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	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
805161908	Decatur	GA		11/14/2016		175,367						175,367	175,367			
805151289	San Pedro	CA		03/19/2015		38,022		(19)			(19)	38,004	38,004			
805172228	Mesa	AZ		12/11/2017		50,260						50,260	50,260			
805151297	Santa Clara	CA		03/19/2015		49,727		4			4	49,731	49,731			
805151313	Vancouver	WA		03/19/2015		32,717		(16)			(16)	32,701	32,701			
805151305	Vancouver	WA		03/19/2015		28,284		(14)			(14)	28,270	28,270			
805151370	Dallas	TX		07/10/2015		201,449		10			10	201,459	201,459			
805172384	Skokie	IL		02/21/2018		56,874		5			5	56,879	56,879			
805161718	Brownstown	MI		09/15/2016		293,023		52			52	293,075	293,075			

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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
805181179	San Antonio	TX		04/24/2018		96,798						96,798				
805143336	Vancouver	WA		01/06/2012		103,422		(1,583)			(1,583)	101,839				
805143310	Tempe	AZ		10/31/2011		145,203		(429)			(429)	144,774				
805143369	Plymouth	MN		04/02/2012		79,040		1,043			1,043	80,083				
805151008	Costa Mesa	CA		03/19/2015		18,698		(9)			(9)	18,689				
805143351	Ankeny	IA		04/18/2013		84,790		3,566			3,566	88,356				
805181310	New Castle	PA		07/13/2018		43,704						43,704				
805161882	Homewood	AL		10/03/2016		123,587		3			3	123,589				
805181328	Hermitage	PA		07/13/2018		53,790						53,790				
805143476	Ankeny	IA		03/05/2012		17,502		856			856	18,358				
805151727	Bellevue	WA		10/09/2015		21,172		1			1	21,173				
80515128A	San Pedro	CA		08/30/2018		16,299		(6)			(6)	16,293				
805162138	Austin	TX		11/02/2016		92,342						92,342				
5300070	Conway	AR		12/04/2019		195,483		1			1	195,484				
5300071	Conway	AR		12/05/2019		447,856		2			2	447,858				
805181989	Indian Land	SC		08/28/2018		59,494						59,494				
80515129A	Santa Clara	CA		08/30/2018		8,533		(3)			(3)	8,530				
805151461	Bonita Springs	FL		07/30/2015		78,477						78,477				
805142478	Chattanooga	TN		03/11/2015		51,174						51,175				
805142486	Goodlettsville	TN		03/12/2015		90,153						90,153				
805142452	West Covina	CA		02/04/2015		47,117						47,117				
805171113	Manhattan Beach	CA		03/02/2017		187,196						187,196				
80515100A	Costa Mesa	CA		08/30/2018		5,965		(3)			(3)	5,962				
805151990	Lexington	KY		12/14/2015		255,448						255,448				
805195112	Los Angeles	CA		09/06/2017		62,333						62,333				
805195054	Alhambra	CA		06/23/2017		56,784						56,784				
80515130A	Vancouver	WA		08/30/2018		6,877		(3)			(3)	6,873				
805195096	Vancouver	WA		08/10/2017		45,533		(21)			(21)	45,512				
805162419	Luterville	MD		02/28/2017		85,346						85,346				
805162385	Hamilton Township	NJ		12/29/2016		57,228						57,228				
805162328	Dallas	TX		12/09/2016		68,831						68,831				
805195161	Ashburn	VA		12/21/2018		34,562		(17)			(17)	34,545				
805162351	Nashville	TN		01/18/2017		128,851						128,850				
80515131A	Vancouver	WA		08/30/2018		8,800		(3)			(3)	8,797				
805195153	Tampa	FL		12/14/2018		52,009		(41)			(41)	51,968				
805143138	Durango	CO		07/20/2006		431,019		(16,152)			(16,152)	414,867				
805143294	Berkeley	CA		06/30/2011		186,590		4,060			4,060	190,650				
805181047	Portland	OR		03/12/2018		55,645						55,645				
805143286	Madison	WI		09/01/2011		22,532		281			281	22,532				
805182383	Delray Beach	FL		12/17/2018		32,420						32,420				
5300003	Irving	TX		10/02/2017		100,150						100,150				
805152162	Tuscaloosa	AL		12/16/2015		85,305						85,305				
805161320	Santa Monica	CA		06/01/2016		173,809						173,809				
805161387	Seattle	WA		06/28/2016		120,499		1			1	120,500				
5300222B7	Anaheim	CA		02/15/2022								63,417			63,417	
5300220A1	Salt Lake City	UT		02/15/2022								670,581			670,581	
5300222A9	Anaheim	CA		02/15/2022								824,732			824,732	
5300220B9	Salt Lake City	UT		02/15/2022								152,299			152,299	
5300221A0	San Jose	CA		02/15/2022								959,126			959,126	

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

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
BGA112WH3	Anaheim	CA		02/15/2022									102,747		102,747	102,747
BGA112W67	Salt Lake City	UT		02/15/2022									25,222		25,222	25,222
BGA112WC4	San Jose	CA		02/15/2022									76,916		76,916	76,916
BGA112WB6	San Jose	CA		02/15/2022									26,714		26,714	26,714
BGA112W75	Salt Lake City	UT		02/15/2022									112,245		112,245	112,245
BGA112W65	Anaheim	CA		02/15/2022									26,073		26,073	26,073
5300224	San Diego	CA		06/02/2022									3,385		3,385	3,385
5300225B4	Plano	TX		06/14/2022									4,219		4,219	4,219
5300225A6	Plano	TX		06/14/2022									65,393		65,393	65,393
BGA154ZF6	Various	US		06/12/2023		22,877		(3)			(3)	23,654	23,654			
BGA154QP4	Various	US		05/15/2023		17,026		(2)			(2)	17,392	17,392			
BGA153M08	Various	US		05/15/2023		289,473		51			51	294,720	294,720			
BGA153MB1	Various	US		05/15/2023		40,287		9			9	42,647	42,647			
BGA1555T6	Various	US		06/12/2023		11,523		(2)			(2)	12,130	12,130			
BGA155335	Various	US		06/12/2023		70,255		(10)			(10)	71,774	71,774			
0299999. Mortgages with partial repayments						5,515,249		(8,391)			(8,391)	5,517,690	8,630,759		3,113,069	3,113,069
5300090	Charlotte	NC		06/02/2020	06/08/2023	24,700,824		187,767			187,767	24,888,591	23,750,000		(1,138,591)	(1,138,591)
0399999. Mortgages disposed						24,700,824		187,767			187,767	24,888,591	23,750,000		(1,138,591)	(1,138,591)
0599999 - Totals						30,216,073		179,376			179,376	30,406,281	32,380,759		1,974,478	1,974,478

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
78439*-AD-9	SBE JUNO-C		US	SBE JUNO-C		11/30/2021		118,823				0.000
78439@-AC-0	SBE ARAGORN-C		US	SBE ARAGORN-C		02/17/2022		41,512				0.000
78440*-AC-8	SBE TITAN-C		US	SBE TITAN-C		02/17/2022		64,189				0.000
78439#-AC-7	SBE ATHOS 11-C		US	SBE ATHOS 11-C		03/31/2022		47,747				0.000
78439*-AG-2	SBE ATHOS 1-C		US	SBE ATHOS 1-C		11/18/2022		17,676				0.000
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated								289,947				XXX
BGA0VA-OJ-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R		10/23/2020		5,908				0.000
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R		12/08/2020		337,915				0.000
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R		04/28/2021		1,098,622				0.000
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		GBR	BLUE EAGLE 2021-2A CLASS R		07/08/2021		191,579				0.000
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R		08/27/2021		948,684				0.000
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS		12/29/2021		505,954				0.000
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		US	BLUE EAGLE 2022-1A TRANCHE R		01/12/2022		55,875				0.000
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R		01/12/2022		16,369				0.000
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		US	BLUE EAGLE 2022-1B TRANCHE R		01/12/2022		52,744				0.000
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R		04/04/2022		174,008				0.000
BGA130-RF-5	BLUE EAGLE 2022-1E TRANCHE R		US	BLUE EAGLE 2022-1E TRANCHE R		07/25/2022		49,875				0.000
BGA12W-VN-4	BLUE EAGLE 2022-1F TRANCHE R		US	BLUE EAGLE 2022-1F TRANCHE R		08/03/2022		4,323				0.000
45033@-AD-6	INFINITY TRANSPORTATION 2022 CL R - ABS		US	INFINITY TRANSPORTATION 2022 CL R - ABS		12/23/2022		21,628				0.000
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated								3,463,484				XXX
6099999. Total - Unaffiliated								289,947				XXX
6199999. Total - Affiliated								3,463,484				XXX
6299999 - Totals								3,753,431				XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value							15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than 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							
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Capital Distribution	10/28/2018	06/15/2023	2,034,843							2,034,843	2,034,843					
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,034,843						2,034,843	2,034,843					
BGA0VA-OJ-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R	10/23/2020	04/17/2023	461,263						478,711	478,711				82,138		
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R	12/08/2020	04/17/2023	17,709						32,934	33,789	855		855	3,697		
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R	04/28/2021	04/17/2023	275,247	1,148				1,148	26	536,960	550,422	13,462	13,462	46,044		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less 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 Impairment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R	08/27/2021	04/17/2023	10,682	207				207	(173)	20,308	21,026	718	718	1,937		
BGA0VD-KL-1	BLUE EAGLE 2021-2A CLASS R		GBR	BLUE EAGLE 2021-2A CLASS R	07/08/2021	04/17/2023	217,712						15,544	469,156	465,305	(3,851)	(3,851)	39,297		
BGA0XV-G1-9	VIKING - RESID - ABS		US	VIKING - RESID - ABS	06/30/2021	06/23/2023	885		200			200		1,085	416		(669)	(669)		
BGA0ZG-DM-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)		US	DUBLIN ASSET HOLDINGS 3 B (AVOLON)	11/10/2021	06/15/2023	156,627							156,627	156,627					
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021	06/27/2023	113,604							131,982	131,982			53,290		
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		US	BLUE EAGLE 2022-1A TRANCHE R	01/12/2022	06/15/2023	23,652							28,809	28,809			3,793		
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		US	BLUE EAGLE 2022-1D TRANCHE R	01/12/2022	06/15/2023	29,731							32,522	32,522			4,466		
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R	04/04/2022	06/15/2023	2,944							8,825	8,825			2,094		
BGA12W-VN-4	BLUE EAGLE 2022-1F TRANCHE R		US	BLUE EAGLE 2022-1F TRANCHE R	08/03/2022	06/15/2023	83,828							134,376	134,376			12,309		
5799999	Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated							1,393,884	1,356	200			1,556	15,438	2,032,292	2,042,809	11,185	(669)	10,516	249,064
6099999	Total - Unaffiliated							2,034,843							2,034,843	2,034,843				
6199999	Total - Affiliated							1,393,884	1,356	200			1,556	15,438	2,032,292	2,042,809	11,185	(669)	10,516	249,064
6299999	Totals							3,428,727	1,356	200			1,556	15,438	4,067,135	4,077,652	11,185	(669)	10,516	249,064

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
268317-AT-1	ELECTRICITE DE FRANCE SA	C.....	06/22/2023	GS GA		6,346,802	7,700,000	97,319	2.A FE
0309999999	Subtotal - Bonds - All Other Governments					6,346,802	7,700,000	97,319	XXX
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV		05/11/2023	Direct		310,005	280,000	4,049	1.F FE
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/11/2023	Direct		908,933	700,000	5,478	1.D FE
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/11/2023	Direct		787,985	610,000	4,681	1.E FE
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV		05/16/2023	Various		2,665,125	3,600,000	44,105	1.G FE
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		05/11/2023	Direct		761,496	700,000	14,884	1.C FE
59333P-AD-7	MIAMI-DADE CNTY FLA AVIATION REV		05/11/2023	RBC CAPITAL MARKETS, LLC		3,615,711	3,500,000	19,444	1.E FE
76912D-BA-5	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R		05/16/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH		2,059,331	2,735,000	37,606	2.A FE
913366-DF-4	UNIV CALIF REGTS MED CTR POOLED REV		05/11/2023	Direct		332,923	280,000	9,011	1.D FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					11,441,510	12,405,000	139,258	XXX
012725-AD-9	ALBEMARLE CORP		05/11/2023	Direct		1,215,669	1,300,000	31,489	2.B FE
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	C.....	05/19/2023	J.P. MORGAN SECURITIES INC.		9,677,708	14,000,000	8,458	2.B FE
031162-BE-9	AMGEN INC		05/11/2023	Direct		941,436	1,000,000	5,500	2.A FE
031162-BZ-2	AMGEN INC		05/11/2023	Direct		1,079,461	1,250,000	1,528	2.A FE
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC		05/11/2023	Direct		427,710	360,000	4,200	1.G FE
075887-AV-1	BECTON DICKINSON AND CO		05/11/2023	Direct		969,781	956,000	28,043	2.B FE
125896-BL-3	CMS ENERGY CORP		05/11/2023	Direct		1,755,902	2,000,000	10,706	2.B FE
172967-HS-3	CITIGROUP INC		05/11/2023	Direct		1,444,069	1,550,000	1,141	2.B FE
185508-AE-8	CLECO POWER LLC		05/11/2023	Direct		2,232,836	2,099,000	60,638	2.A FE
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		05/11/2023	Direct		1,094,797	1,000,000	28,222	1.E FE
21685W-CJ-4	COOPERATIVE RABOBANK UA	C.....	05/11/2023	Direct		316,630	300,000	7,306	1.D FE
28336L-BH-1	KINDER MORGAN INC		05/11/2023	Direct		1,475,904	1,400,000	24,816	2.B FE
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP		05/11/2023	Direct		753,812	900,000	1,175	2.B FE
313747-AV-9	FEDERAL REALTY OP LP		05/11/2023	Direct		51,558	65,000	1,300	2.A FE
35177P-AX-5	ORANGE SA	C.....	05/11/2023	Direct		821,977	814,000	14,341	2.A FE
361640-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C.....	05/11/2023	Direct		377,101	390,000	8,424	2.B FE
375558-BA-0	GILEAD SCIENCES INC		05/11/2023	Direct		908,570	1,000,000	12,500	2.A FE
38141G-FD-1	GOLDMAN SACHS GROUP INC		05/19/2023	GS GA		7,403,706	7,000,000	63,000	2.B FE
458140-BM-1	INTEL CORP		05/16/2023	GS GA		1,593,129	1,815,800	12,219	1.F FE
501044-DG-3	KROGER CO		06/22/2023	GS GA		13,284,348	15,400,000	268,409	2.A FE
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	C.....	05/11/2023	Direct		218,662	250,000	1,896	2.B FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		05/16/2023	J.P. MORGAN SECURITIES INC.		4,739,153	5,336,600	72,568	2.B FE
512807-AH-8	LAM RESEARCH CORP		05/11/2023	Bank of New York Mellon		3,281,798	4,750,000	55,384	1.G FE
641062-AN-4	NESTLE HOLDINGS INC		05/11/2023	Direct		491,248	550,000	2,872	1.D FE
655844-AF-5	NORFOLK SOUTHERN CORP		05/11/2023	Direct		550,230	490,000	960	2.A FE
678858-BY-6	OKLAHOMA GAS AND ELECTRIC CO		04/01/2023	MIZUHO SECURITIES USA INC.		4,975,550	5,000,000		1.G FE
685218-AB-5	ORANGE SA	C.....	05/11/2023	Direct		155,737	150,000	2,177	2.A FE
68902V-AM-9	OTIS WORLDWIDE CORP		05/11/2023	Bank of New York Mellon		2,706,638	3,725,000	29,917	2.B FE
760759-AK-6	REPUBLIC SERVICES INC		05/11/2023	Direct		1,658,241	1,500,000	18,083	2.A FE
78409V-BL-7	S&P GLOBAL INC		05/11/2023	BARCLAYS CAPITAL INC.		897,682	1,100,000	7,914	1.G FE
78438#-AA-4	SBE ARAGORN-A		06/30/2023	RESIDENTIAL		30,337	30,337		2.C PL
78438#-AB-2	SBE ARAGORN-B		06/30/2023	RESIDENTIAL		30,416	30,416		3.B PL
78439#-AA-1	SBE ATHOS II-A		06/30/2023	RESIDENTIAL		18,064	18,064		2.C PL
78439#-AB-9	SBE ATHOS II-B		06/30/2023	RESIDENTIAL		76,203	76,203		3.B PL
78439#-AB-3	SBE JUNO-A		06/30/2023	RESIDENTIAL		36,490	36,490		2.C PL
78439#-AC-1	SBE JUNO-B		06/30/2023	RESIDENTIAL		100,076	100,076		3.B PL

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

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	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
78439*-AE-7	SBE ATHOS I-A		06/30/2023	RESIDENTIAL		69,994	69,994		2.C PL
78439*-AF-4	SBE ATHOS I-B		06/30/2023	RESIDENTIAL		112,594	112,594		3.B PL
78440*-AA-2	SBE TITAN-A		06/30/2023	RESIDENTIAL		67,605	67,605		2.C PL
78440*-AB-0	SBE TITAN-B		06/30/2023	RESIDENTIAL		45,685	45,685		3.B PL
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO		05/11/2023	Direct		1,064,703	1,000,000	6,389	1.G FE
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO		05/11/2023	Direct		2,461,723	2,300,000	38,014	1.G FE
84756N-AE-9	SPECTRA ENERGY PARTNERS LP		05/11/2023	Direct		2,144,183	2,150,000	16,346	2.A FE
853254-AK-6	STANDARD CHARTERED PLC	C.	06/22/2023	J.P. MORGAN SECURITIES INC.		1,350,811	1,540,000	36,956	2.B FE
853254-AN-0	STANDARD CHARTERED PLC	C.	06/22/2023	J.P. MORGAN SECURITIES INC.		14,509,767	15,639,400	205,004	2.B FE
871829-BN-6	SYSCO CORP		06/22/2023	Various		9,527,364	8,400,000	124,740	2.B FE
94973V-BB-2	ELEVANCE HEALTH INC		05/11/2023	Direct		1,432,708	1,550,000	23,224	2.B FE
98419M-AK-6	XYLEM INC		05/16/2023	REINSURANCE		3,873,285	4,475,000	6,897	2.B FE
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						104,453,053	115,093,263	1,242,755	XXX
00198#-AA-6	ACXPROP IV-A, LLC, Series 1 C - ABS		06/20/2023	RESIDENTIAL		110,777	110,777		5.B Z
00198#-AB-4	ACXPROP IV-A, LLC, Series 2 C - ABS		06/20/2023	RESIDENTIAL		126,860	126,860		5.B Z
00200#-AA-2	ACXPROP III, LLC, Series 1 C - ABS		06/20/2023	RESIDENTIAL		45,964	45,964		5.B Z
00200#-AB-0	ACXPROP III, LLC, Series 2 C - ABS		06/20/2023	RESIDENTIAL		41,714	41,714		5.B Z
00200#-AA-6	ACXPROP II, LLC, SERIES 1 - C - ABS		06/15/2023	RESIDENTIAL		265,423	265,423		5.B Z
00200#-AB-4	ACXPROP II, LLC, Series 2 C - ABS		06/20/2023	RESIDENTIAL		340,139	340,139		5.B Z
00201#-AA-3	ACXProp IV-B Series 1 - C - ABS		06/26/2023	RESIDENTIAL		29,905	29,905		5.B Z
09540#-AA-4	BLUE EAGLE 2020-1B CLASS A		05/17/2023	CREDIT		23,395	23,395		1.A PL
09540#-AB-2	BLUE EAGLE 2020-1B CLASS B		05/17/2023	CREDIT		5,779	5,779		1.C PL
09540#-AC-0	BLUE EAGLE 2020-1B CLASS C		05/17/2023	CREDIT		2,997	2,997		1.F PL
09540#-AD-8	BLUE EAGLE 2020-1B CLASS D		05/17/2023	CREDIT		2,415	2,415		2.B PL
09540#-AE-6	BLUE EAGLE 2020-1B CLASS E		05/17/2023	CREDIT		2,631	2,631		3.B PL
09543#-AA-9	BLUE EAGLE 2021-2A CLASS A	B.	06/26/2023	CREDIT		372,515	371,895		1.A PL
09543#-AB-7	BLUE EAGLE 2021-2A CLASS B	B.	06/26/2023	CREDIT		212,866	212,512		1.C PL
09543#-AC-5	BLUE EAGLE 2021-2A CLASS C	B.	06/26/2023	CREDIT		95,790	95,630		1.F PL
09543#-AD-3	BLUE EAGLE 2021-2A CLASS D	B.	06/26/2023	CREDIT		437,092	434,788		2.B PL
09543#-AE-1	BLUE EAGLE 2021 2A CLASS E	B.	06/26/2023	CREDIT		654,285	650,615		3.B PL
09544#-AA-2	BLUE EAGLE 2021-3A CLASS A		06/26/2023	CREDIT		2,897,465	2,901,211		1.A PL
09544#-AB-0	BLUE EAGLE 2021-3A CLASS B		06/26/2023	CREDIT		664,002	664,861		1.C PL
09544#-AC-8	BLUE EAGLE 2021-3A CLASS C		06/26/2023	CREDIT		573,457	574,198		1.F PL
09544#-AD-6	BLUE EAGLE 2021-3A CLASS D		06/26/2023	CREDIT		392,365	392,872		2.B PL
09544#-AE-4	BLUE EAGLE 2021-3A CLASS E		06/26/2023	CREDIT		410,474	411,005		3.B PL
09544#-AA-0	BLUE EAGLE 2021-3B CLASS A		05/26/2023	CREDIT		2,502,023	2,504,722		1.A PL
09544#-AB-8	BLUE EAGLE 2021-3B CLASS B		05/26/2023	CREDIT		573,380	573,999		1.C PL
09544#-AC-6	BLUE EAGLE 2021-3B CLASS C		05/26/2023	CREDIT		495,192	495,726		1.F PL
09544#-AD-4	BLUE EAGLE 2021-3B CLASS D		05/26/2023	CREDIT		338,816	339,181		2.B PL
09544#-AE-2	BLUE EAGLE 2021-3B CLASS E		05/26/2023	CREDIT		354,453	354,836		3.B PL
09545#-AA-7	BLUE EAGLE 2022-1B TRANCHE A		06/13/2023	CREDIT		186,688	186,688		1.A PL
09545#-AB-5	BLUE EAGLE 2022-1B TRANCHE B		06/13/2023	CREDIT		54,375	54,375		1.C PL
09545#-AC-3	BLUE EAGLE 2022-1B TRANCHE C		06/13/2023	CREDIT		25,919	25,919		1.F PL
09545#-AD-1	BLUE EAGLE 2022-1B TRANCHE D		06/13/2023	CREDIT		22,113	22,113		2.B PL
09545#-AE-9	BLUE EAGLE 2022-1B TRANCHE E		06/13/2023	CREDIT		20,663	20,663		3.B PL
09545#-AA-1	BLUE EAGLE 2020-3A CLASS A		05/19/2023	CREDIT		832,338	835,910		1.A PL
09545#-AB-9	BLUE EAGLE 2020-3A CLASS B		05/19/2023	CREDIT		200,971	201,833		1.C PL

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		05/19/2023	CREDIT		160,065	160,752		1.F PL
09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		05/19/2023	CREDIT		126,274	126,815		2.B PL
09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		05/19/2023	CREDIT		120,938	121,457		3.B PL
09545*-AA-9	BLUE EAGLE 2022-1A TRANCHE A		06/28/2023	CREDIT		190,313	190,313		1.A PL
09545*-AB-7	BLUE EAGLE 2022-1A TRANCHE B		06/28/2023	CREDIT		57,188	57,188		1.C PL
09545*-AC-5	BLUE EAGLE 2022-1A TRANCHE C		06/28/2023	CREDIT		27,563	27,563		1.F PL
09545*-AD-3	BLUE EAGLE 2022-1A TRANCHE D		06/28/2023	CREDIT		21,375	21,375		2.B PL
09545*-AE-1	BLUE EAGLE 2022-1A TRANCHE E		06/28/2023	CREDIT		22,688	22,688		3.B PL
09546#-AA-6	BLUE EAGLE 2022-1E TRANCHE A		06/13/2023	CREDIT		198,750	198,750		1.A PL
09546#-AB-4	BLUE EAGLE 2022-1E TRANCHE B		06/13/2023	CREDIT		50,250	50,250		1.C PL
09546#-AC-2	BLUE EAGLE 2022-1E TRANCHE C		06/13/2023	CREDIT		25,875	25,875		1.F PL
09546#-AD-0	BLUE EAGLE 2022-1E TRANCHE D		06/13/2023	CREDIT		25,500	25,500		2.B PL
09546#-AE-8	BLUE EAGLE 2022-1E TRANCHE E		06/13/2023	CREDIT		24,750	24,750		3.B PL
09546*-AA-0	BLUE EAGLE 2022-1C TRANCHE A		04/28/2023	CREDIT		57,938	57,938		1.A PL
09546*-AB-8	BLUE EAGLE 2022-1C TRANCHE B		04/28/2023	CREDIT		16,875	16,875		1.C PL
09546*-AC-6	BLUE EAGLE 2022-1C TRANCHE C		04/28/2023	CREDIT		8,044	8,044		1.F PL
09546*-AD-4	BLUE EAGLE 2022-1C TRANCHE D		04/28/2023	CREDIT		6,863	6,863		2.B PL
09546*-AE-2	BLUE EAGLE 2022-1C TRANCHE E		04/28/2023	CREDIT		6,413	6,413		3.B PL
09547*-AA-5	BLUE EAGLE 2022-1F TRANCHE A		04/28/2023	CREDIT		17,225	17,225		1.A PL
09547*-AB-3	BLUE EAGLE 2022-1F TRANCHE B		04/28/2023	CREDIT		4,355	4,355		1.C PL
09547*-AC-1	BLUE EAGLE 2022-1F TRANCHE C		04/28/2023	CREDIT		2,243	2,243		1.F PL
09547*-AD-9	BLUE EAGLE 2022-1F TRANCHE D		04/28/2023	CREDIT		2,210	2,210		2.B PL
09547*-AE-7	BLUE EAGLE 2022-1F TRANCHE E		04/28/2023	CREDIT		2,145	2,145		3.B PL
14152*-AA-3	CARDINAL AIR 2022-1 CLASS A		06/12/2023	INFINITY		1,653,080	1,653,080		1.F PL
14152*-AB-1	CARDINAL AIR 2022-1 CLASS B		06/12/2023	INFINITY		87,004	87,004		2.B PL
14152*-AC-9	CARDINAL AIR 2022-1 CLASS C		06/12/2023	INFINITY		108,755	108,755		3.B PL
14152*-AD-7	CARDINAL AIR 2022-1 CLASS D		06/12/2023	INFINITY		152,257	152,257		4.B PL
26363*-AA-4	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		04/19/2023	INFINITY		3	3		1.F PL
45033*-AA-2	INFINITY TRANSPORTATION 2022 CL A - ABS		05/31/2023	INFINITY		191,956	191,956		1.F PL
45033*-AB-0	INFINITY TRANSPORTATION 2022 CL B - ABS		05/31/2023	INFINITY		48,665	48,665		3.B PL
45033*-AC-8	INFINITY TRANSPORTATION 2022 CL C - ABS		05/31/2023	INFINITY		8,111	8,111		4.B PL
55423*-AA-1	MOH PropCo 4 Series 1- C - ABS		06/15/2023	RESIDENTIAL		28,477	28,477		5.C Z
55423*-AB-9	MOH PROPCO 4 SERIES 2- C - ABS		06/15/2023	RESIDENTIAL		31,615	31,615		5.C Z
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					16,800,997	16,811,057		XXX
2509999997	Total - Bonds - Part 3					139,042,361	152,009,320	1,479,332	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					139,042,361	152,009,320	1,479,332	XXX
4509999997	Total - Preferred Stocks - Part 3						XXX		XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks						XXX		XXX
5989999997	Total - Common Stocks - Part 3						XXX		XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks						XXX		XXX
5999999999	Total - Preferred and Common Stocks						XXX		XXX
6009999999	Totals					139,042,361	XXX	1,479,332	XXX

E04.2

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		04/17/2023	Direct		20,096	20,232	19,568	9,976				(26)	19,569	526		526	379	04/16/2035	1.C PL	
..09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		04/17/2023	Direct		16,005	16,114	15,584	6,972				(16)	15,585	420		420	339	04/16/2035	1.F PL	
..09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		04/17/2023	Direct		12,626	12,712	12,296	5,809				(13)	12,296	330		330	338	04/16/2035	2.B PL	
..09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		04/17/2023	Direct		12,093	12,175	11,777	6,068				(14)	11,777	315		315	465	04/16/2035	3.B PL	
..095450-AA-9	BLUE EAGLE 2022-1A TRANCHE A		06/15/2023	Direct		109,560	109,560	109,560	91,994					109,560				3,730	12/15/2034	1.A PL	
..095450-AB-7	BLUE EAGLE 2022-1A TRANCHE B		06/15/2023	Direct		32,918	32,918	32,918	27,640					32,918				1,217	12/15/2034	1.C PL	
..095450-AC-5	BLUE EAGLE 2022-1A TRANCHE C		06/15/2023	Direct		15,860	15,860	15,860	13,316					15,860				678	12/15/2034	1.F PL	
..095450-AD-3	BLUE EAGLE 2022-1A TRANCHE D		06/15/2023	Direct		12,300	12,300	12,300	10,327					12,300				597	12/15/2034	2.B PL	
..095450-AE-1	BLUE EAGLE 2022-1A TRANCHE E		06/15/2023	Direct		13,053	13,053	13,053	10,959					13,053				911	12/15/2034	3.B PL	
..09546#-AA-6	BLUE EAGLE 2022-1E TRANCHE A		05/03/2023	Direct		2,239	2,239	2,239	930					2,239				46	06/16/2034	1.A PL	
..095460-AA-8	BLUE EAGLE 2022-1D TRANCHE A		06/15/2023	Direct		129,713	129,713	129,713	120,209					129,713				4,590	12/15/2034	1.A PL	
..095460-AB-6	BLUE EAGLE 2022-1D TRANCHE B		06/15/2023	Direct		38,974	38,974	38,974	36,119					38,974				1,479	12/15/2034	1.C PL	
..095460-AC-4	BLUE EAGLE 2022-1D TRANCHE C		06/15/2023	Direct		18,774	18,774	18,774	17,398					18,774				825	12/15/2034	1.F PL	
..095460-AD-2	BLUE EAGLE 2022-1D LLC		06/15/2023	Direct		14,559	14,559	14,559	13,491					14,559				731	12/15/2034	2.B PL	
..095460-AE-0	BLUE EAGLE 2022-1D TRANCHE E		06/15/2023	Direct		15,459	15,459	15,459	14,326					15,459				1,125	12/15/2034	3.B PL	
..09547#-AB-3	BLUE EAGLE 2022-1F TRANCHE B		06/15/2023	Direct		1,242	1,242	1,242	775					1,242				46	06/16/2034	1.C PL	
..09547#-AC-1	BLUE EAGLE 2022-1F TRANCHE C		06/15/2023	Direct		640	640	640	399					640				26	06/16/2034	1.F PL	
..09547#-AD-9	BLUE EAGLE 2022-1F TRANCHE D		06/15/2023	Direct		630	630	630	393					630				30	06/16/2034	2.B PL	
..09547#-AE-7	BLUE EAGLE 2022-1F TRANCHE E		06/15/2023	Direct		612	612	612	382					612				41	06/16/2034	3.B PL	
..12604*-AA-3	SP SOLAR 2 DEBT - ABS		04/24/2023	Direct		798,073	798,073	796,226	826,061		(27,988)		(27,988)	798,073				10,052	01/15/2054	1.F PL	
..141520-AA-3	CARDINAL AIR 2022-1 CLASS A		06/15/2023	Direct		83,835	83,835	83,835	27,972					83,835				374	04/04/2040	1.F PL	
..141520-AB-1	CARDINAL AIR 2022-1 CLASS B		06/15/2023	Direct		4,412	4,412	4,412	1,472					4,412				43	04/04/2040	2.B PL	
..141520-AC-9	CARDINAL AIR 2022-1 CLASS C		06/15/2023	Direct		5,515	5,515	5,515	1,840					5,515				74	04/04/2040	3.B PL	
..141520-AD-7	CARDINAL AIR 2022-1 CLASS D		06/15/2023	Direct		7,722	7,722	7,722	2,576					7,722				138	04/04/2040	4.B PL	
..26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		06/15/2023	Direct		716,570	716,570	716,570	716,570					716,570					11/30/2067	1.F PL	
..26362*-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		06/15/2023	Direct		529,770	529,770	529,770	529,770					529,770					11/30/2067	1.F PL	
..26362*-AA-5	DUBLIN ASSET HOLDINGS 2 A - ABS		06/15/2023	Direct		334,665	334,665	334,665	334,665					334,665				3,864	09/30/2033	1.F PL	
..26362*-AB-3	DUBLIN ASSET HOLDINGS 2 B - ABS		06/15/2023	Direct		62,750	62,750	62,750	62,750					62,750				873	09/30/2033	1.G PL	
..26363*-AA-4	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		04/17/2023	Direct		582,618	582,618	582,618	582,618					582,618				5,456	11/17/2052	1.F PL	
..404720-AA-1	SP SOLAR 3 DEBT - ABS		04/24/2023	Direct		1,563,342	1,563,342	1,559,724	1,612,094		(48,752)		(48,752)	1,563,342				20,032	01/15/2054	1.F PL	
..450330-AA-2	INFINITY TRANSPORTATION 2022 CL A - ABS		05/31/2023	Direct		207,220	207,220	207,220	151,754		(2)		(2)	207,220				3,045	01/12/2072	1.F PL	
..45675#-AA-3	INFINITY ASSET HLD 2020 CLASS A - ABS		06/27/2023	Direct		1,276,734	1,276,734	1,276,734	1,276,734					1,276,734				11,393	01/25/2057	1.F PL	
..45675#-AB-1	INFINITY ASSET HLD 2020 CLASS B - ABS		04/19/2023	Direct		71,971	71,971	71,971	71,971					71,971				945	01/25/2057	3.B PL	
..45675#-AC-9	INFINITY ASSET HLD 2020 CLASS C - ABS		04/19/2023	Direct		18,774	18,774	18,774	18,774					18,774				317	01/25/2057	4.B PL	
..456750-AM-9	ILDH 2022 CLASS A - ABS		06/27/2023	Direct		987,813	987,813	987,813	987,813					987,813				18,775	04/25/2055	1.F PL	
..86A0UK-TE-8	CRE TECHREN 345 DEBT - ABS		06/26/2023	Direct		1,367,145	1,367,145	1,367,145	1,367,145					1,367,145					04/30/2057	1.F PL	
1509999999 Subtotal - Bonds - Parent, Subsidiaries and Affiliates						19,728,744	19,771,810	19,691,472	16,306,144		(106,727)		(106,727)	90,865	19,673,693	55,052		55,052	327,974	XXX	XXX
..04923#-AD-4	ATLAS_X_RR		04/17/2023	Direct		1,001,115	1,001,115	1,001,115	1,001,115					1,001,115					31,115	01/15/2031	2.C PL
..344170-AA-8	SCTY CE 111 TERM LOAN		06/29/2023	Direct		39,238,421	41,673,114	41,673,114	41,673,114					41,673,114		(2,434,693)	(2,434,693)	1,207,287	01/16/2035	2.B PL	
..553400-AG-6	VENTR 2017-20_RR		06/27/2023	Direct		1	1	1	1					1					04/15/2027	1.G	
..59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		06/20/2023	Direct		500,000	500,000	490,000	498,953		1,047		1,047	500,000				25,544	06/21/2027	2.C FE	
..63170#-AA-6	SCTY CE IV TERM LOAN		06/29/2023	Direct		23,402,730	25,347,081	25,347,081	25,347,081					25,347,081		(1,944,290)	(1,944,290)	631,941	04/21/2032	2.B PL	
1909999999 Subtotal - Bonds - Unaffiliated Bank Loans						64,142,327	68,521,311	68,511,311	68,520,264		1,047		1,047	68,521,311		(4,378,983)	(4,378,983)	1,895,887	XXX	XXX	
2509999997 Total - Bonds - Part 4						108,666,059	115,152,865	113,395,547	105,142,095		143,873	981,551	(837,678)	90,865	113,923,830	55,052	(5,312,821)	(5,257,769)	2,423,286	XXX	XXX

E05.2

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value													
2509999998. Total - Bonds - Part 5										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds										108,666,059	115,152,865	113,395,547	105,142,095		143,873	981,551	(837,678)	90,865	113,923,830	55,052	(5,312,821)	(5,257,769)	2,423,286	XXX	XXX		
..695263-20-2	PACWEST BANCORP		04/28/2023	PIPER SANDLER & CO.	800,000.000	11,769,520	0.00	16,025,960	20,076,000	(76,000)		3,974,040	(4,050,040)		16,025,960		(4,256,440)	(4,256,440)	387,600		2.C PL						
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										11,769,520	XXX	16,025,960	20,076,000	(76,000)		3,974,040	(4,050,040)		16,025,960		(4,256,440)	(4,256,440)	387,600	XXX	XXX		
4509999997. Total - Preferred Stocks - Part 4										11,769,520	XXX	16,025,960	20,076,000	(76,000)		3,974,040	(4,050,040)		16,025,960		(4,256,440)	(4,256,440)	387,600	XXX	XXX		
4509999998. Total - Preferred Stocks - Part 5										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks										11,769,520	XXX	16,025,960	20,076,000	(76,000)		3,974,040	(4,050,040)		16,025,960		(4,256,440)	(4,256,440)	387,600	XXX	XXX		
5989999997. Total - Common Stocks - Part 4											XXX														XXX	XXX	
5989999998. Total - Common Stocks - Part 5										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks											XXX														XXX	XXX	
5999999999. Total - Preferred and Common Stocks										11,769,520	XXX	16,025,960	20,076,000	(76,000)		3,974,040	(4,050,040)		16,025,960		(4,256,440)	(4,256,440)	387,600	XXX	XXX		
6009999999 - Totals										120,435,579	XXX	129,421,507	125,218,095	(76,000)	143,873	4,955,591	(4,887,718)	90,865	129,949,790	55,052	(9,569,261)	(9,514,209)	2,810,886	XXX	XXX		

E05.3

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)													
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX
SPX/CS/230710/4369.55-4893.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/09/2021	07/10/2023	531	2,599,172	4893.9	126,942			1,770		48,866				(31,691)																
SPX/CS/230710/4369.55-5176.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/09/2021	07/10/2023	476	2,465,077	5176.64	150,438			2,098		43,815				(37,557)																
SPX/CS/230710/4369.55-5243.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/09/2021	07/10/2023	388	2,033,372	5243.46	127,764			1,782		35,681				(31,896)																
SPX/CS/230710/4369.55-5023.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/09/2021	07/10/2023	773	3,882,086	5023.21	214,772			2,995		71,109				(53,618)																
SPX/CS/230710/4369.55-5433.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300IICGB70006XZS54	.07/09/2021	07/10/2023	331	1,800,646	5433.19	118,603			1,654		30,501				(29,609)																
SPX/CS/230710/4369.55-5046.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/09/2021	07/10/2023	759	3,831,040	5046.83	215,600			3,007		69,845				(53,825)																
SPX/CS/230725/4411.79-5211.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.07/23/2021	07/25/2023	139	722,872	5211.37	44,612			1,553		11,192				(11,122)																
SPX/CS/230725/4411.79-4941.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/23/2021	07/25/2023	578	2,857,443	4941.2	140,831			4,904		46,523				(35,110)																
SPX/CS/230725/4411.79-5294.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/23/2021	07/25/2023	681	3,605,240	5294.15	228,933			7,971		54,965				(57,074)																
SPX/CS/230725/4411.79-5051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.07/23/2021	07/25/2023	119	600,481	5051.5	33,407			1,163		9,580				(8,328)																
SPX/CS/230725/4411.79-5227.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/23/2021	07/25/2023	758	3,960,603	5227.97	243,987			8,495		61,131				(60,827)																
SPX/CS/230725/4411.79-5095.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/23/2021	07/25/2023	612	3,117,397	5095.62	177,327			6,174		49,325				(44,208)																
SPX/CS/230725/4411.79-5073.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.07/23/2021	07/25/2023	477	2,419,932	5073.56	135,724			4,726		38,448				(33,837)																
SPX/CS/230725/4411.79-5426.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.07/23/2021	07/25/2023	174	944,610	5426.82	62,817			2,187		14,055				(15,660)																
SPX/CS/230810/4436.75-4969.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.08/10/2021	08/10/2023	693	3,441,415	4969.16	170,842			9,518		57,264				(42,591)																
SPX/CS/230810/4436.75-5100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.08/10/2021	08/10/2023	822	4,194,169	5100.06	236,799			13,192		68,237				(59,035)																
SPX/CS/230810/4436.75-5124.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.08/10/2021	08/10/2023	1,547	7,926,306	5124.45	455,676			25,386		128,392				(113,602)																
SPX/CS/230810/4436.75-5252.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.08/10/2021	08/10/2023	165	868,591	5252.85	53,996			3,008		13,744				(13,461)																
SPX/CS/230810/4436.75-5257.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.08/10/2021	08/10/2023	304	1,600,509	5257.55	99,407			5,538		25,304				(24,783)																
SPX/CS/230810/4436.75-5324.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	.08/10/2021	08/10/2023	475	2,531,340	5324.1	161,795			9,014		39,538				(40,336)																
SPX/CS/230825/4496.19-5148.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	.08/25/2021	08/25/2023	155	798,192	5148.14	45,453			3,482		10,759				(11,332)																
SPX/CS/230825/4496.19-5395.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	.08/25/2021	08/25/2023	577	3,114,455	5395.43	203,296			15,573		40,181				(50,682)																
SPX/CS/230825/4496.19-5170.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	.08/25/2021	08/25/2023	389	2,012,407	5170.62	116,475			8,922		27,021				(29,038)																
SPX/CS/230825/4496.19-5035.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	.08/25/2021	08/25/2023	469	2,360,289	5035.73	119,519			9,155		32,400				(29,794)																
SPX/CS/230825/4496.19-5193.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	.08/25/2021	08/25/2023	712	3,698,361	5193.1	216,394			16,576		49,464				(53,948)																
SPX/CS/230825/4496.19-5327.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	.08/25/2021	08/25/2023	184	981,052	5327.99	62,878			4,817		12,811				(15,676)																

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/230825/4496.19-5314.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2021	08/25/2023	125	664,262	5314.09	42,039			3,220		8,695			(10,481)				
SPX/CS/230825/4496.19-5530.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2021	08/25/2023	142	786,289	5530.71	53,565			4,103		9,903			(13,354)				
SPX/CS/230908/4458.58-5124.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/10/2021	09/08/2023	568	2,911,316	5124.86	169,952			16,186		59,328			(42,607)				
SPX/CS/230908/4458.58-4993.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/10/2021	09/08/2023	564	2,818,270	4993.61	144,436			13,756		58,595			(36,210)				
SPX/CS/230908/4458.58-5283.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/08/2023	327	1,729,081	5283.42	113,171			10,778		34,272			(28,372)				
SPX/CS/230908/4458.58-5149.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/10/2021	09/08/2023	547	2,818,901	5149.66	167,914			15,992		57,202			(42,096)				
SPX/CS/230908/4458.58-5350.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/10/2021	09/08/2023	528	2,827,084	5350.3	189,175			18,017		55,359			(47,427)				
SPX/CS/230908/4458.58-5267.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/08/2023	199	1,050,061	5267.08	68,159			6,491		20,874			(17,087)				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	662	3,389,877	5121.75	199,877			23,695		83,476			(49,899)				
SPX/CS/230925/4455.48-5279.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	402	2,122,990	5279.74	138,863			16,472		50,926			(34,667)				
SPX/CS/230925/4455.48-5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	137	749,152	5480.95	52,939			6,276		17,344			(13,216)				
SPX/CS/230925/4455.48-4990.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	449	2,241,685	4990.14	115,627			13,708		56,116			(28,866)				
SPX/CS/230925/4455.48-5274.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	229	1,208,034	5274.19	78,804			9,342		29,004			(19,673)				
SPX/CS/230925/4455.48-5346.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	279	1,493,837	5346.58	100,697			11,938		35,415			(25,139)				
SPX/CS/230925/4455.48-5146.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/24/2021	09/25/2023	1,464	7,531,936	5146.08	448,660			53,188		184,749			(112,007)				
SPX/CS/231010/4391.34-5198.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2023	215	1,119,883	5198.01	73,492			10,250		40,033			(18,347)				
SPX/CS/231010/4391.34-4918.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	391	1,922,452	4918.3	99,041			13,813		70,738			(24,726)				
SPX/CS/231010/4391.34-5203.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2023	321	1,672,019	5203.74	110,057			15,350		59,714			(27,476)				
SPX/CS/231010/4391.34-5269.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2023	277	1,458,315	5269.61	98,995			13,807		51,509			(24,714)				
SPX/CS/231010/4391.34-5048.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	598	3,018,739	5048.68	178,285			24,865		110,264			(44,509)				
SPX/CS/231010/4391.34-5072.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	526	2,670,248	5072	160,677			22,410		97,256			(40,113)				
SPX/CS/231025/4566.48-5617.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	147	825,903	5617.53	58,947			9,441		13,625			(14,696)				
SPX/CS/231025/4566.48-5274.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2021	10/25/2023	547	2,883,826	5274.28	172,281			27,594		50,186			(42,950)				
SPX/CS/231025/4566.48-5248.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/25/2021	10/25/2023	463	2,429,497	5248.65	142,529			22,828		42,422			(35,533)				
SPX/CS/231025/4566.48-5479.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/25/2021	10/25/2023	406	2,226,670	5479.78	148,853			23,841		37,575			(37,110)				
SPX/CS/231025/4566.48-5411.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	240	1,299,460	5411.28	86,302			13,823		22,169			(21,515)				
SPX/CS/231025/4566.48-5405.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	138	745,681	5405.51	49,387			7,910		12,733			(12,312)				
SPX/CS/231025/4566.48-5114.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2021	10/25/2023	489	2,499,300	5114.46	128,759			20,623		44,130			(32,100)				

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SPX/CS/231110/4646.71-5366.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	1,357	7,281,782	5366.95	446,364			81,157		91,899			(111,747)					
SPX/CS/231110/4646.71-5502.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2021	11/10/2023	116	638,234	5502.47	42,956			7,810		7,905			(10,754)					
SPX/CS/231110/4646.71-5506.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	385	2,121,005	5506.35	142,116			25,839		26,256			(35,579)					
SPX/CS/231110/4646.71-5204.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	589	3,062,968	5204.32	160,806			29,237		39,171			(40,258)					
SPX/CS/231110/4646.71-5576.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	324	1,804,705	5576.05	124,976			22,723		22,105			(31,288)					
SPX/CS/231124/4701.46-5341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	492	2,626,423	5341.60	157,876			28,705		33,248			(39,524)					
SPX/CS/231124/4701.46-5570.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	497	2,767,071	5570.10	187,312			37,724		29,832			(46,893)					
SPX/CS/231124/4701.46-5783.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	133	767,680	5783.30	56,729			11,425		8,013			(14,202)					
SPX/CS/231124/4701.46-5406.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	455	2,459,494	5406.68	149,922			30,194		27,081			(37,533)					
SPX/CS/231124/4701.46-5641.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	278	1,565,763	5641.75	110,125			22,179		16,704			(27,570)					
SPX/CS/231124/4701.46-5265.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	465	2,446,336	5265.64	129,743			26,130		27,193			(32,481)					
SPX/CS/231124/4701.46-5383.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	109	587,786	5383.17	35,267			7,103		6,488			(8,829)					
SPX/CS/231208/4712.02-5430.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	921	5,001,574	5430.19	308,322			62,096		54,927			(77,188)					
SPX/CS/231208/4712.02-5442.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	1,038	5,651,555	5442.38	349,858			77,420		66,929			(87,710)					
SPX/CS/231208/4712.02-5796.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	486	2,816,422	5796.05	207,444			45,905		31,700			(52,006)					
SPX/CS/231208/4712.02-5277.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	557	2,938,143	5277.46	155,040			34,308		35,199			(38,868)					
SPX/CS/231208/4712.02-5417.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	606	3,283,980	5417.47	199,373			44,119		38,996			(49,983)					
SPX/CS/231208/4712.02-5654.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	280	1,584,411	5654.42	111,041			24,572		18,227			(27,838)					
SPX/CS/231208/4712.02-5581.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	12/10/2021	12/08/2023	362	2,022,115	5581.80	136,903			30,295		23,512			(34,322)					
SPX/CS/231222/4725.79-5430.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	498	2,704,740	5430.56	168,056			40,427		35,063			(42,073)					
SPX/CS/231222/4725.79-5292.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	403	2,133,389	5292.88	115,813			27,860		27,837			(28,994)					
SPX/CS/231222/4725.79-5458.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	918	5,010,955	5458.29	318,879			76,709		64,781			(79,831)					
SPX/CS/231222/4725.79-5812.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	148	860,470	5812.72	64,780			15,583		10,588			(16,218)					
SPX/CS/231222/4725.79-5883.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2021	12/22/2023	573	3,372,162	5883.61	257,043			61,834		41,039			(64,351)					
SPX/CS/231222/4725.79-5597.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	382	2,138,406	5597.99	148,751			35,783		27,166			(37,240)					
SPX/CS/231222/4725.79-5670.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	313	1,776,212	5670.95	127,443			30,658		22,330			(31,905)					
SPX/CS/240110/4670.29-5604.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2022	01/10/2024	277	1,549,631	5604.35	113,123			29,935		29,386			(28,202)					
SPX/CS/240110/4670.29-5367.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2022	01/10/2024	501	2,687,073	5367.98	167,926			44,437		52,325			(41,865)					

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240110/4670.29-5230.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	01/10/2022	01/10/2024	463	2,419,375	5230.72	130,906			34,641		47,090			(32,635)				
SPX/CS/240110/4670.29-5394.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	01/10/2022	01/10/2024	871	4,700,796	5394.18	298,043			78,869		91,363			(74,303)				
SPX/CS/240110/4670.29-5529.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06 Wells Fargo Bank, National Association	01/10/2022	01/10/2024	209	1,154,964	5529.39	81,065			21,452		22,125			(20,210)				
SPX/CS/240110/4670.29-5534.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCJFXT09	01/10/2022	01/10/2024	503	2,785,249	5534.29	194,850			51,562		53,321			(48,577)				
SPX/CS/240125/4356.45-5162.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11	01/25/2022	01/25/2024	295	1,524,542	5162.39	109,999			31,406		91,706			(27,423)				
SPX/CS/240125/4356.45-5227.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY B4TYDEB6GKMZ0031MB27	01/25/2022	01/25/2024	659	3,444,107	5227.74	254,003			72,522		206,687			(63,324)				
SPX/CS/240125/4356.45-4879.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	01/25/2022	01/25/2024	440	2,145,479	4879.22	115,856			33,079		120,413			(28,883)				
SPX/CS/240125/4356.45-5009.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	01/25/2022	01/25/2024	443	2,221,398	5009.49	140,404			40,088		131,774			(35,003)				
SPX/CS/240125/4356.45-5359.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11 Bank of America, National Association	01/25/2022	01/25/2024	277	1,486,195	5359.8	118,503			33,834		87,992			(29,543)				
SPX/CS/240125/4356.45-5031.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY B4TYDEB6GKMZ0031MB27	01/25/2022	01/25/2024	762	3,835,155	5031.7	245,383			70,061		228,477			(61,175)				
SPX/CS/240125/4356.45-5157.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11	01/25/2022	01/25/2024	256	1,321,719	5157.3	95,012			27,127		79,509			(23,687)				
SPX/CS/240209/4504.08-5179.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	422	2,186,093	5179.5	138,014			42,273		90,678			(34,552)				
SPX/CS/240209/4504.08-5202.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	1,330	6,920,637	5202.21	441,004			135,077		287,553			(110,405)				
SPX/CS/240209/4504.08-5044.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	435	2,195,471	5044.57	119,575			36,625		88,398			(29,935)				
SPX/CS/240209/4504.08-5327.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	156	831,673	5327.08	59,279			18,157		34,502			(14,840)				
SPX/CS/240209/4504.08-5337.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	382	2,036,495	5337.33	144,544			44,269		84,429			(36,183)				
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	665	3,594,963	5404.9	262,432			80,381		148,103			(65,700)				
SPX/CS/240209/4504.08-5548.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	194	1,075,675	5548.59	84,873			25,996		43,512			(21,248)				
SPX/CS/240223/4384.65-5261.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11 Wells Fargo Bank, National Association	02/25/2022	02/23/2024	819	4,310,554	5261.58	310,719			101,682		257,896			(78,116)				
SPX/CS/240223/4384.65-5194.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCJFXT09	02/25/2022	02/23/2024	394	2,045,962	5194.04	141,453			46,290		122,485			(35,562)				
SPX/CS/240223/4384.65-4910.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11	02/25/2022	02/23/2024	487	2,389,211	4910.81	127,780			41,816		131,854			(32,124)				
SPX/CS/240223/4384.65-5458.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11	02/25/2022	02/23/2024	260	1,417,226	5458.89	110,418			36,134		83,233			(27,760)				
SPX/CS/240223/4384.65-5393.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11	02/25/2022	02/23/2024	871	4,699,908	5393.12	358,416			117,291		278,238			(90,107)				
SPX/CS/240223/4384.65-5042.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11	02/25/2022	02/23/2024	501	2,526,308	5042.09	156,419			51,188		148,226			(39,325)				
SPX/CS/240308/4259.52-4919.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI7C71XBU11 Societe Generale .. 02RNE81BXP4R0TD8PU41	02/25/2022	02/23/2024	531	2,687,232	5064.27	169,610			55,504		158,522			(42,641)				
					03/10/2022	03/08/2024	897	4,412,368	4919.75	282,693			98,192		332,549			(70,872)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240308/4259.52-5044.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	159	803,688	5044.44	57,277			19,894		63,050			(14,359)				
SPX/CS/240308/4259.52-5047.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	166	838,905	5047.53	59,891			20,803		65,848			(15,015)				
SPX/CS/240308/4259.52-5111.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	439	2,243,690	5111.42	167,155			58,059		177,593			(41,906)				
SPX/CS/240308/4259.52-4770.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	468	2,230,810	4770.66	120,304			41,786		150,367			(30,160)				
SPX/CS/240308/4259.52-4898.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	479	2,345,141	4898.35	147,441			51,212		174,889			(36,963)				
SPX/CS/240308/4259.52-5240.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2022	03/08/2024	283	1,483,538	5240.21	117,696			40,880		117,610			(29,506)				
SPX/CS/240325/4543.06-5338.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	171	912,815	5338.1	66,558			24,659		39,827			(16,749)				
SPX/CS/240325/4543.06-5087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	527	2,680,907	5087.11	150,474			55,770		111,135			(37,882)				
SPX/CS/240325/4543.06-5269.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	175	922,241	5269.95	63,953			23,693		40,104			(16,094)				
SPX/CS/240325/4543.06-5256.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	181	951,484	5256.82	65,204			24,164		41,325			(16,413)				
SPX/CS/240325/4543.06-5476.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	681	3,729,762	5476.89	287,831			106,679		161,714			(72,461)				
SPX/CS/240325/4543.06-5156.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	809	4,171,503	5156.37	253,233			93,856		177,656			(63,751)				
SPX/CS/240325/4543.06-5133.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	309	1,586,301	5133.66	95,101			35,247		67,075			(23,941)				
SPX/CS/240325/4543.06-5360.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/28/2022	03/25/2024	318	1,704,738	5360.81	124,370			46,095		74,367			(31,310)				
SPX/CS/240410/4488.28-5024.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	393	1,974,589	5024.4	107,014			41,791		95,239			(26,716)				
SPX/CS/240410/4488.28-5204.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	290	1,509,221	5204.21	99,403			38,819		77,968			(24,816)				
SPX/CS/240410/4488.28-5071.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	170	862,199	5071.76	49,623			19,379		42,701			(12,388)				
SPX/CS/240410/4488.28-5094.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	792	4,034,606	5094.2	238,337			93,074		201,907			(59,501)				
SPX/CS/240410/4488.28-5273.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	242	1,276,243	5273.73	88,882			34,710		66,473			(22,189)				
SPX/CS/240410/4488.28-5296.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	04/11/2022	04/10/2024	542	2,870,524	5296.17	203,136			79,328		149,698			(50,713)				
SPX/CS/240425/4296.12-4876.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	876	4,273,576	4876.1	256,791			105,506		301,903			(64,019)				
SPX/CS/240425/4296.12-5065.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	366	1,854,853	5065.72	134,339			55,195		145,169			(33,491)				
SPX/CS/240425/4296.12-4804.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	448	2,153,809	4804.3	117,485			48,270		141,682			(29,289)				
SPX/CS/240425/4296.12-4854.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	359	1,742,368	4854.62	101,921			41,876		120,727			(25,409)				
SPX/CS/240425/4296.12-4981.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	312	1,553,292	4981.92	104,746			43,037		117,647			(26,114)				
SPX/CS/240425/4296.12-4983.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/25/2022	04/25/2024	411	2,048,132	4983.5	138,249			56,801		155,251			(34,466)				
SPX/CS/240510/4001.05-4521.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	218	986,501	4521.19	57,269			24,726		85,028			(14,277)				
SPX/CS/240510/4001.05-4839.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	300	1,449,635	4839.43	113,977			49,210		168,070			(28,415)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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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 Quarter-end (b)
SPX/CS/240510/4001.05-4638.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	177	823,181	4638.46	55,101			23,790		81,947			(13,737)				
SPX/CS/240510/4001.05-4541.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2022	05/10/2024	917	4,165,518	4541.19	247,352			106,800		369,282			(61,668)				
SPX/CS/240510/4001.05-4641.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	255	1,182,769	4641.22	79,225			34,206		118,080			(19,751)				
SPX/CS/240510/4001.05-4481.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2022	05/10/2024	422	1,892,244	4481	103,571			44,717		153,358			(25,821)				
SPX/CS/240510/4001.05-4717.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2022	05/10/2024	395	1,863,088	4717.78	134,304			57,986		199,447			(33,482)				
SPX/CS/240524/3978.73-4675.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	261	1,219,219	4675.01	85,397			38,590		130,627			(21,320)				
SPX/CS/240524/3978.73-4694.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	233	1,095,719	4694.9	78,093			35,289		119,432			(19,496)				
SPX/CS/240524/3978.73-4515.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	620	2,802,054	4515.86	164,914			74,522		250,499			(41,171)				
SPX/CS/240524/3978.73-4511.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/24/2024	397	1,789,274	4511.3	103,678			46,850		158,932			(25,883)				
SPX/CS/240524/3978.73-4826.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	152	731,591	4826.94	57,288			25,888		87,351			(14,302)				
SPX/CS/240524/3978.73-4455.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2022	05/24/2024	547	2,436,890	4455.88	130,295			58,878		198,831			(32,528)				
SPX/CS/240524/3978.73-4612.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	265	1,223,618	4612.69	80,742			36,486		123,242			(20,157)				
SPX/CS/240610/3900.86-4427.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	977	4,327,435	4427.48	254,689			120,942		395,657			(63,672)				
SPX/CS/240610/3900.86-4368.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	473	2,065,390	4368.64	111,392			52,896		171,830			(27,848)				
SPX/CS/240610/3900.86-4523.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	390	1,766,114	4523.62	117,269			55,686		183,211			(29,317)				
SPX/CS/240610/3900.86-4583.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	191	877,671	4583.51	61,773			29,334		97,122			(15,443)				
SPX/CS/240610/3900.86-4603.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	258	1,188,793	4603.01	85,029			40,377		134,073			(21,257)				
SPX/CS/240610/3900.86-4407.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	162	714,719	4407.97	41,175			19,553		63,436			(10,294)				
SPX/CS/240625/3911.74-4420.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	279	1,233,757	4420.27	70,095			34,705		108,721			(17,499)				
SPX/CS/240625/3911.74-4527.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	152	686,688	4527.25	44,488			22,014		69,990			(11,100)				
SPX/CS/240625/3911.74-4439.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	1,008	4,476,114	4439.82	261,232			129,341		406,319			(65,217)				
SPX/CS/240625/3911.74-4537.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	879	3,988,818	4537.62	261,130			129,290		411,539			(65,191)				
SPX/CS/240625/3911.74-4615.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	269	1,241,390	4615.85	87,375			43,248		139,056			(21,807)				
SPX/CS/240625/3911.74-4745.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	148	703,797	4745.52	54,320			26,883		87,545			(13,555)				
SPX/CS/240625/3911.74-4375.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	524	2,292,107	4375.51	121,741			60,276		187,578			(30,393)				
SPX/CS/240625/3911.74-4596.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	430	1,976,866	4596.29	136,799			67,732		217,252			(34,152)				
SPX/CS/230705/3831.39-4061.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/06/2022	07/05/2023	149	605,129	4061.27	19,199			269		34,242			(9,626)				

E06.5

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/AVGCS/230710/10/38 99.38-4172.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	491	2,048,279	4172.34	65,277			1,823		75,985			(32,638)				
SPX/CS/230710/3899.38-4240.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	10,343	43,860,313	4240.58	1,831,040			51,146		3,515,087			(915,520)				
SPX/CS/230710/3899.38-4006.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	203	812,428	4006.5	12,572			351		21,689			(6,286)				
SPX/CS/230710/3899.38-4259.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	749	3,189,470	4259.89	139,846			3,906		268,650			(69,923)				
SPX/CS/230710/3899.38-4055.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	375	1,519,998	4055.23	33,178			927		58,320			(16,589)				
SPX_INDU_NDX/ARBCS/230710/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	2,003,157	12,018,942		68,909			1,925		89,179			(34,454)				
SPX/CS/230710/3899.38-4133.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/08/2022	07/10/2023	10,698	44,217,317	4133.34	1,361,561			38,032		2,497,629			(680,780)				
SPX/AVGCS/230710/10/38 99.38-4152.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	946	3,927,539	4152.84	118,379			3,307		146,384			(59,190)				
SPX/CS/230710/3899.38-4094.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	1,664	6,812,185	4094.35	180,361			5,038		323,803			(90,180)				
SPX/CS/240710/3899.38-4425.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/08/2022	07/10/2024	1,056	4,675,295	4425.8	276,400			142,434		424,092			(68,907)				
SPX/CS/230710/3899.38-4230.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	1,349	5,705,595	4230.83	234,008			6,537		445,361			(117,004)				
SPX/AVGCS/230710/10/38 99.38-4188.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	297	1,242,408	4188.62	41,175			1,150		45,910			(20,588)				
SPX/CS/230710/3899.38-4016.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	287	1,151,242	4016.53	19,336			540		33,527			(9,668)				
SPX_INDU_NDX/ARBCS/230710/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	745,585	3,168,736		19,683			550		28,080			(9,842)				
SPX/CS/230710/3899.38-4289.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	3,774	16,186,736	4289.47	748,978			20,921		1,462,730			(374,489)				
SPX/AVGCS/230710/10/38 99.38-4143.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	287	1,189,475	4143.09	34,816			973		44,437			(17,408)				
SPX/CS/240710/3899.38-4366.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2024	522	2,278,945	4366.81	123,932			63,865		187,961			(30,897)				
SPX/CS/230710/3899.38-4182.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	714	2,985,175	4182.09	108,273			3,024		201,263			(54,137)				
SPX/CS/240710/3899.38-4597.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2024	359	1,648,861	4597.62	118,029			60,823		184,262			(29,425)				
SPX/CS/230710/3899.38-4152.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/08/2022	07/10/2023	13,313	55,285,678	4152.84	1,820,015			50,838		3,366,563			(910,007)				
SPX_INDU_NDX/ARBCS/230710/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	552,341	2,485,535		15,245			426		21,551			(7,622)				
SPX/CS/240710/3899.38-4406.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2024	174	767,594	4406.3	44,425			22,893		67,581			(11,075)				
SPX/CS/230710/3899.38-3987.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	991	3,951,902	3987.12	50,631			1,414		86,839			(25,315)				
SPX/CS/230710/3899.38-4123.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	205	843,416	4123.54	25,283			706		45,757			(12,641)				
SPX/CS/230710/3899.38-4123.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/08/2022	07/10/2023	7,214	29,746,932	4123.59	884,673			24,712		1,614,187			(442,337)				
SPX/CS/230710/3899.38-4191.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2023	5,661	23,728,925	4191.83	880,730			24,601		1,650,842			(440,365)				
SPX/CS/240710/3899.38-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2024	573	2,590,346	4522.26	171,537			88,397		266,981			(42,765)				
SPX_INDU_NDX/ARBCS/230710/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	887,332	5,989,491		6.75			952		40,836			(17,037)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/230710/3899.38-4152.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	142	591,359	4152.84	19,657			549		36,010			(9,828)				
SPX/CS/230710/3899.38-4011.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	277	1,111,943	4011.68	18,050			504		31,080			(9,025)				
SPX/CS/230710/3899.38-4162.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2023	545	2,268,366	4162.59	77,560			2,166		143,091			(38,780)				
SPX/CS/230712/3818.80-4047.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/13/2022	07/12/2023	159	643,621	4047.93	20,059			674		36,347			(10,058)				
SPX/CS/230718/3830.85-4060.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/20/2022	07/18/2023	188	763,412	4060.7	26,264			1,328		42,966			(13,206)				
SPX/CS/230714/3863.16-4094.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/20/2022	07/14/2023	423	1,732,164	4094.95	58,323			2,320		97,644			(29,659)				
SPX/CS/240725/3966.84-4680.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	248	1,162,473	4680.87	83,245			44,637		126,332			(20,753)				
SPX_INDU_NDX/ARBCS/230725/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	537,871	2,420,420	4.5	14,254			995		12,766			(7,127)				
SPX/CS/230725/3966.84-4224.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	14,493	61,229,860	4224.68	2,018,000			140,922		3,659,645			(1,009,000)				
SPX/CS/230725/3966.84-4165.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,271	5,292,907	4165.18	140,136			9,786		247,884			(70,068)				
SPX_INDU_NDX/ARBCS/230725/25/0.00%-4.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,009,895	6,816,791	6.75	36,861			2,574		28,271			(18,431)				
SPX/CS/240725/3966.84-4601.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	395	1,818,523	4601.53	120,712			64,727		182,300			(30,094)				
SPX/CS/230725/3966.84-4056.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	905	3,669,408	4056.09	47,012			3,283		79,779			(23,506)				
SPX/CS/230725/3966.84-4194.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	5,112	21,444,209	4194.93	640,792			44,748		1,144,487			(320,396)				
SPX/CS/240725/3966.84-4804.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	150	719,105	4804.83	56,282			30,179		86,050			(14,031)				
SPX/AVGCS/230725/25/3966.84-4244.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	596	2,531,739	4244.52	79,265			5,535		50,150			(39,632)				
SPX/CS/240725/3966.84-4442.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	657	2,920,497	4442.86	158,541			85,012		235,257			(39,525)				
SPX_INDU_NDX/ARBCS/230725/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	535,751	2,276,942	4.25	13,822			965		12,359			(6,911)				
SPX/CS/240725/3966.84-4661.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	309	1,439,271	4661.04	101,423			54,384		153,523			(25,285)				
SPX/CS/230725/3966.84-4364.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	678	2,958,674	4364.58	137,142			9,577		257,404			(68,571)				
SPX/CS/230725/3966.84-4304.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	448	1,926,419	4304.02	79,010			5,517		146,207			(39,505)				
SPX/CS/240725/3966.84-4502.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	966	4,350,761	4502.36	257,207			137,920		384,476			(64,124)				
SPX/CS/230725/3966.84-4333.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	538	2,331,367	4333.77	101,791			7,108		190,114			(50,895)				
SPX/CS/230725/3966.84-4079.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	07/25/2022	07/25/2023	538	2,196,842	4079.86	35,244			2,461		60,091			(17,622)				
SPX/CS/230725/3966.84-4204.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	10,485	44,088,345	4204.85	1,360,084			94,978		2,447,780			(680,042)				
SPX/CS/240725/3966.84-4409.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	143	631,838	4409.77	32,625			17,494		48,006			(8,133)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)
SPX/AVGCS/230725/25/39 66.84-4224.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,037	4,380,959	4224.68	130,401			9,106		87,187			(65,200)				
SPX/CS/230725/3966.84- 4194.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	07/25/2022	07/25/2023	351	1,471,827	4194.9	44,260			3,091		78,541			(22,130)				
SPX/CS/230725/3966.84- 4125.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	07/25/2022	07/25/2023	561	2,313,885	4125.19	50,286			3,512		87,560			(25,143)				
SPX/CS/230725/3966.84- 4313.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	3,285	14,169,214	4313.94	594,130			41,489		1,102,479			(297,065)				
SPX/CS/240725/3966.84- 4589.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	167	767,700	4589.55	50,495			27,076		75,917			(12,589)				
SPX/AVGCS/230725/25/39 66.84-4259.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	241	1,027,838	4259.54	33,407			2,333		20,288			(16,703)				
SPX/CS/230725/3966.84- 4085.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	320	1,308,145	4085.85	21,972			1,534		37,616			(10,986)				
SPX/CS/230725/3966.84- 4234.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	558	2,362,776	4234.6	80,567			5,626		146,161			(40,283)				
SPX/CS/230725/3966.84- 4264.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,987	8,472,909	4264.35	314,483			21,961		576,189			(157,242)				
SPX/CS/230725/3966.84- 4323.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	230	996,394	4323.86	43,055			3,007		79,403			(21,528)				
SPX_INDU_NDX/ARBCS/230 725/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	1,290,671	7,744,026	.6	43,237			3,019		34,691			(21,619)				
SPX/CS/230725/3966.84- 4090.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	198	807,931	4090.61	14,103			985		24,130			(7,051)				
SPX/CS/230725/3966.84- 4254.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	2,630	11,189,833	4254.44	404,816			28,269		738,271			(202,408)				
SPX/AVGCS/230725/25/39 66.84-4214.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	187	787,980	4214.77	22,768			1,590		15,719			(11,384)				
SPX/CS/240725/3966.84- 4482.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	203	910,476	4482.53	52,614			28,212		78,139			(13,117)				
SPX/CS/230726/3921.05- 4156.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/27/2022	07/26/2023	140	581,883	4156.31	18,945			1,380		32,423			(9,499)				
SPX/CS/230721/3961.63- 4199.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	07/27/2022	07/21/2023	255	1,070,829	4199.33	33,810			2,017		59,751			(17,193)				
SPX/CS/230728/4130.29- 4378.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	08/03/2022	07/28/2023	221	967,562	4378.11	30,929			2,453		50,512			(15,684)				
SPX/CS/230810/4210.24- 4578.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	08/10/2022	08/10/2023	4,264	19,523,331	4578.64	820,428			91,668		1,068,520			(410,214)				
SPX/CS/240809/4210.24- 4880.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	08/10/2022	08/09/2024	312	1,520,881	4880.87	101,936			56,726		130,284			(25,448)				
SPX_INDU_NDX/ARBCS/230 810/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	628,409	4,241,761	6.75	22,560			2,521		5,273			(11,280)				
SPX/CS/230710/4210.24- 4365.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	08/10/2022	07/10/2023	200	875,142	4365.29	17,810			543		29,789			(9,719)				
SPX/CS/230810/4210.24- 4452.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	08/10/2022	08/10/2023	2,806	12,492,335	4452.33	374,475			41,841		555,429			(187,237)				
SPX/CS/230810/4210.24- 4325.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	08/10/2022	08/10/2023	136	586,925	4325.87	9,140			1,021		13,991			(4,570)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240809/4210.24-4947.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	394	1,949,562	4947.03	137,382			76,451		175,426			(34,298)					
SPX/CS/230804/4145.19-4393.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/04/2023	274	1,203,929	4393.9	39,078			3,775		60,464			(19,872)					
SPX/CS/240809/4210.24-4710.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	550	2,590,854	4710.21	139,877			77,840		183,194			(34,920)					
SPX/CS/230810/4210.24-4483.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	12,849	57,612,731	4483.91	1,910,589			213,474		2,764,045			(955,295)					
SPX_INDU_NDX/ARB/CS/230810/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	562,527	2,250,108	4	13,613			1,521		3,640			(6,807)					
SPX/CS/230810/4210.24-4336.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	510	2,213,746	4336.55	37,182			4,154		57,240			(18,591)					
SPX/CS/230810/4210.24-4420.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	2,171	9,595,260	4420.75	254,960			28,487		383,991			(127,480)					
SPX/CS/230710/4210.24-4631.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	07/10/2023	312	1,445,481	4631.26	66,492			2,027		76,157			(36,287)					
SPX/CS/230810/4210.24-4515.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	3,006	13,575,405	4515.48	492,386			55,015		690,859			(246,193)					
SPX/CS/230810/4210.24-4452.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	151	671,348	4452.27	20,188			2,256		29,844			(10,094)					
SPX/CS/230810/4210.24-4526.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	2,017	9,129,641	4526.01	340,557			38,051		472,257			(170,278)					
SPX/CS/230810/4210.24-4494.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	474	2,132,348	4494.43	73,109			8,169		104,516			(36,555)					
SPX/AVGCS/230810/10/4210.24-4483.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	800	3,588,777	4483.91	107,158			11,973					(53,579)					
SPX/CS/230810/4210.24-4304.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	392	1,686,056	4304.97	21,766			2,432		33,359			(10,883)					
SPX/CS/230710/4210.24-4579.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	07/10/2023	1,950	8,929,313	4579.88	373,493			11,387		473,809			(203,827)					
SPX/CS/230810/4210.24-4633.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/10/2022	08/10/2023	454	2,104,480	4633.41	97,909			10,940		118,057			(48,954)					
SPX/CS/230810/4210.24-4341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/10/2023	186	809,081	4341.6	14,123			1,578		21,676			(7,061)					
SPX/CS/230808/4140.06-4388.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	08/10/2022	08/08/2023	154	675,823	4388.46	22,048			2,353		33,811			(11,086)					
SPX/CS/240809/4210.24-4778.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	1,270	6,068,809	4778.62	359,686			200,160		469,558			(89,796)					
SPX/AVGCS/230810/10/4210.24-4473.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2022	08/10/2023	450	2,011,082	4473.38	58,487			6,535					(29,243)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/230810/4210.24-4331.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6KMZ0031MB27	08/10/2022	08/10/2023	231	998,506	4331.49	16,305		1,822		24,867			(8,153)					
SPX/CS/240809/4210.24-4757.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	08/10/2022	08/09/2024	950	4,519,664	4757.57	260,781				340,776			(65,104)					
SPX/AVGCS/230810/10/4210.24-4504.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/10/2022	08/10/2023	421	1,898,636	4504.96	59,621				6,662			(29,810)					
SPX_INDU_NDX/ARB/CS/230810/10/00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/10/2022	08/10/2023	1,767,781	10,606,686		57,806				6,459			(28,903)					
SPX/CS/230810/4210.24-4568.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6KMZ0031MB27	08/10/2022	08/10/2023	199	906,848	4568.11	37,444				4,184			(18,722)					
SPX/CS/230810/4210.24-4599.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCJUFXT09	08/10/2022	08/10/2023	1,108	5,097,767	4599.69	223,508				24,973			(111,754)					
SPX/CS/240809/4210.24-4968.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6KMZ0031MB27	08/10/2022	08/09/2024	260	1,293,473	4968.08	93,284				51,911			(23,288)					
SPX/CS/230810/4210.24-4462.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association	KB1H1DSRPFMYMCJUFXT09	08/10/2022	08/10/2023	8,860	39,540,232	4462.85	1,227,240				137,122			(613,620)					
SPX_INDU_NDX/ARB/CS/230810/10/00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/10/2022	08/10/2023	731,132	3,290,094		4,500				2,157			(9,651)					
SPX/AVGCS/230810/10/4210.24-4526.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/10/2022	08/10/2023	268	1,214,900	4526.98	40,111				4,482			(20,056)					
SPX/CS/230810/4210.24-4378.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association	KB1H1DSRPFMYMCJUFXT09	08/10/2022	08/10/2023	406	1,777,215	4378.50	38,792				4,334			(19,396)					
SPX/CS/230811/4280.15-4536.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/17/2022	08/11/2023	199	902,855	4536.96	28,919				3,368			(14,706)					
SPX/CS/230817/4274.04-4530.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/17/2022	08/17/2023	151	685,919	4530.48	22,454				2,948			(11,227)					
SPX/CS/230815/4297.14-4554.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/17/2022	08/15/2023	407	1,853,873	4554.97	58,490				7,393			(29,409)					
SPX/CS/230823/4128.73-4376.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/24/2022	08/23/2023	277	1,212,277	4376.45	38,680				5,742			(19,394)					
SPX/CS/230822/4137.99-4386.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/24/2022	08/22/2023	192	842,162	4386.26	26,690				3,899			(13,420)					
SPX/CS/230818/4228.48-4482.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/24/2022	08/18/2023	245	1,098,129	4482.16	32,389				4,417			(16,471)					
SPX_INDU_NDX/ARB/CS/230825/25/00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/25/2022	08/25/2023	1,130,871	6,785,226		38,563				5,958			(19,390)					
SPX/CS/240823/4199.12-4954.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/25/2022	08/23/2024	278	1,379,776	4954.96	101,612				58,776			(25,474)					
SPX/CS/230825/4199.12-4503.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/25/2022	08/25/2023	1,336	6,017,054	4503.56	222,729				34,410			(111,990)					
SPX/CS/230725/4199.12-4566.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	08/25/2022	07/25/2023	1,248	5,699,920	4566.35	243,207				18,651			(133,540)					
SPX/AVGCS/230825/25/4199.12-4461.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	08/25/2022	08/25/2023	334	1,487,987	4461.57	44,394				6,859			(22,322)					
SPX/CS/240823/4199.12-4870.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54	08/25/2022	08/23/2024	304	1,479,740	4870.98	101,158				58,513			(25,360)					
SPX/CS/230825/4199.12-4440.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association	KB1H1DSRPFMYMCJUFXT09	08/25/2022	08/25/2023	2,999	13,317,000	4440.57	406,751				62,841			(204,518)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/230825/4199.12-4587.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	613	2,810,145	4587.54	125,524			19,393		165,149			(63,115)				
SPX/CS/240823/4199.12-5150.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2022	08/23/2024	764	3,932,604	5150.02	326,107			188,626		398,025			(81,753)				
SPX_INDJ_NDX/ARBCS/230825/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	766,905	5,176,609	6.75	28,529			4,408		9,442			(14,345)				
SPX/CS/230825/4199.12-4482.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	428	1,918,249	4482.56	67,026			10,355		95,604			(33,701)				
SPX/CS/230825/4199.12-4293.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	744	3,192,882	4293.6	41,531			6,416		62,138			(20,882)				
SPX/CS/240823/4199.12-4703.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	499	2,347,292	4703.01	129,730			75,040		168,605			(32,523)				
SPX/CS/240823/4199.12-4864.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	187	910,937	4864.35	61,887			35,797		78,778			(15,515)				
SPX/CS/230825/4199.12-4330.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	228	987,620	4330.13	17,622			2,723		26,072			(8,861)				
SPX/CS/240823/4199.12-4766.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	1,271	6,059,501	4766	364,104			210,609		473,357			(91,281)				
SPX/CS/230825/4199.12-4472.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	9,106	40,722,990	4472.06	1,372,729			212,079		1,979,324			(690,220)				
SPX/CS/230725/4199.12-4619.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	07/25/2023	183	846,431	4619.07	40,167			3,080		48,356			(22,055)				
SPX/CS/240823/4199.12-4745.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	416	1,976,034	4745.01	116,463			67,366		150,354			(29,197)				
SPX/CS/230825/4199.12-4451.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	08/25/2022	08/25/2023	7,260	32,315,074	4451.07	1,021,278			157,782		1,485,773			(513,508)				
SPX/AVGCS/230825/25/4199.12-4493.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	409	1,839,771	4493.06	58,632			9,058		3			(29,481)				
SPX/CS/230825/4199.12-4619.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	688	3,175,966	4619.21	150,131			23,194		191,004			(75,487)				
SPX/CS/240823/4199.12-4661.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	143	666,347	4661.02	34,758			20,105		44,840			(8,714)				
SPX/CS/230825/4199.12-4556.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	770	3,509,399	4556.05	147,492			22,787		199,696			(74,160)				
SPX/AVGCS/230825/25/4199.12-4472.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	1,086	4,858,564	4472.06	147,354			22,765		9			(74,091)				
SPX/CS/230725/4199.12-4587.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	07/25/2023	376	1,724,609	4587.54	76,877			5,895		98,096			(42,212)				
SPX/CS/230825/4199.12-4366.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	623	2,719,273	4366.99	60,401			9,332		89,571			(30,370)				
SPX/CS/230825/4199.12-4440.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	172	762,016	4440.57	23,419			3,618		33,918			(11,775)				
SPX/CS/230825/4199.12-4409.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/25/2022	08/25/2023	1,256	5,539,974	4409.08	149,843			23,150		220,582			(75,342)				
SPX/AVGCS/230825/25/4199.12-4513.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2022	08/25/2023	167	754,842	4513.69	25,491			3,938		1			(12,817)				
SPX/CS/240823/4199.12-4933.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	629	3,103,547	4933.97	222,927			128,948		283,532			(55,888)				
SPX/CS/230825/4199.12-4514.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2022	08/25/2023	2,375	10,722,090	4514.05	407,938			63,024		570,522			(205,115)				
SPX/CS/230825/4199.12-4577.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	125	571,578	4577.04	25,275			3,905		33,277			(12,709)				
SPX/CS/230825/4199.12-4566.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/25/2023	2,415	11,029,957	4566.54	473,655			73,177		635,556			(238,158)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/230825/4199.12-4319.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	344	1,487,849	4319.66	24,588			3,799		36,375			(12,363)					
SPX/CS/230825/4057.66-4301.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	08/31/2022	08/25/2023	282	1,212,916	4301.12	35,399			5,515		62,530			(17,950)					
SPX/CS/230901/3924.26-4159.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/07/2022	09/01/2023	258	1,073,208	4159.72	34,528			5,984		57,160			(17,558)					
SPX/CS/230908/4067.36-4158.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/09/2022	09/08/2023	399	1,659,494	4158.88	21,423			4,104		33,568			(10,802)					
SPX/CS/240910/4067.36-4715.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	404	1,904,947	4715.01	126,369			75,786		178,886			(31,548)					
SPX/AVGCS/230908/10/40-67.36-4367.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	531	2,317,548	4367.35	74,895			14,346		26,660			(37,764)					
SPX/CS/230908/4067.36-4474.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	1,224	5,475,305	4474.31	254,341			48,719		411,249			(128,245)					
SPX/CS/230908/4067.36-4230.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	880	3,723,918	4230.02	81,282			15,570		129,931			(40,985)					
SPX/CS/240910/4067.36-4799.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	217	1,039,332	4799.48	74,779			44,847		105,675			(18,669)					
SPX/CS/230908/4067.36-4331.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	14,163	61,351,684	4331.74	2,027,773			388,419		3,309,005			(1,022,455)					
SPX/CS/240910/4067.36-4779.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	586	2,799,175	4779.15	197,014			118,154		279,743			(49,185)					
SPX/CS/240910/4067.36-4611.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/09/2022	09/10/2024	424	1,953,623	4611.86	114,853			68,880		161,953			(28,673)					
SPX/CS/230908/4067.36-4270.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,130	4,825,178	4270.73	128,212			24,559		206,542			(64,648)					
SPX/CS/230810/4067.36-4227.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	208	878,598	4227.4	19,189			2,347		31,463			(10,504)					
SPX/CS/230908/4067.36-4423.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	3,300	14,598,178	4423.25	612,117			117,251		999,298			(308,645)					
SPX/AVGCS/230908/10/40-67.36-4352.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	483	2,103,281	4352.08	65,457			12,538		24,280			(33,005)					
SPX/CS/230908/4067.36-4311.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	9,627	41,505,479	4311.4	1,284,321			246,011		2,088,921			(647,587)					
SPX/CS/230810/4067.36-4443.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	147	651,900	4443.59	28,523			3,489		48,112			(15,613)					
SPX/CS/240910/4067.36-4950.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	214	1,058,496	4950.94	84,698			50,795		119,064			(21,145)					
SPX/CS/230908/4067.36-4362.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	6,676	29,122,852	4362.24	1,053,583			201,813		1,720,504			(531,243)					
SPX/CS/240910/4067.36-4616.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	643	2,968,929	4616.45	175,258			105,106		247,677			(43,754)					
SPX_INDU_NDX/ARBCS/230908/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,680,185	11,341,249	6.75	61,999			11,876		48,757			(31,261)					
SPX/CS/230908/4067.36-4413.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	269	1,187,036	4413.09	49,122			9,409		79,508			(24,769)					
SPX_INDU_NDX/ARBCS/230908/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,442,557	8,655,342	6	48,758			9,340		38,846			(24,585)					
SPX/CS/240910/4067.36-4554.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/09/2022	09/10/2024	553	2,516,638	4554.72	136,392			81,797		191,593			(34,050)					
SPX/CS/230908/4067.36-4301.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	3,130	13,462,502	4301.23	402,284			77,057		652,736			(202,842)					
SPX/CS/230810/4067.36-4650.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	165	788,390	4650.64	44,555			5,450		65,678			(24,389)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/AVGCS/230908/10/40 67.36-4321.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	425	1,837,624	4321.57	52,751			10,104		21,363			(26,598)				
SPX_IND/NDX/ARBCS/230908/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	902,778	4,062,501	4.5	24,375			4,669		19,935			(12,290)				
SPX/CS/230908/4067.36-4187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	289	1,211,237	4187.12	20,473			3,922		31,694			(10,323)				
SPX/AVGCS/230908/10/40 67.36-4331.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,035	4,484,034	4331.74	132,626			25,404		52,007			(66,874)				
SPX/CS/230908/4067.36-4443.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/08/2023	1,542	6,852,343	4443.59	300,437			57,548		488,492			(151,488)				
SPX/CS/230810/4067.36-4474.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	245	1,096,781	4474.1	50,751			6,208		84,715			(27,781)				
SPX/CS/230810/4067.36-4423.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	08/10/2023	946	4,183,866	4423.25	174,665			21,366		297,186			(95,611)				
SPX/AVGCS/230908/4067.36-4372.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	09/09/2022	09/08/2023	2,573	11,248,251	4372.41	419,168			80,291		683,041			(211,355)				
SPX/CS/230908/4067.36-4179.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/09/2022	09/08/2023	542	2,265,240	4179.14	35,054			6,715		55,507			(17,675)				
SPX_IND/NDX/ARBCS/230908/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	730,568	2,922,272	4	17,972			3,443		14,779			(9,062)				
SPX/CS/230908/4067.36-4341.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	09/09/2022	09/08/2023	384	1,668,827	4341.91	57,373			10,990		92,937			(28,929)				
SPX/CS/230915/3873.33-4105.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/21/2022	09/15/2023	389	1,597,129	4105.73	49,127			10,467		84,845			(24,982)				
SPX/AVGCS/230925/25/36 93.23-3966.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	360	1,426,033	3966.4	46,872			11,129		96,941			(23,436)				
SPX/CS/230825/3693.23-4034.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	08/25/2023	226	912,524	4034.85	39,591			6,639		75,027			(21,606)				
SPX/CS/230925/3693.23-3794.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	303	1,148,466	3794.74	17,772			4,220		29,573			(8,886)				
SPX/CS/230925/3693.23-3914.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	10,991	43,026,215	3914.82	1,294,441			307,339		2,331,148			(647,220)				
SPX/CS/240925/3693.23-4191.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	956	4,005,687	4191.82	235,047			145,677		375,871			(58,598)				
SPX/CS/230925/3693.23-3804.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	586	2,230,706	3804.09	36,362			8,633		62,551			(18,181)				
SPX/AVGCS/230925/25/36 93.23-3924.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	439	1,723,533	3924.06	49,962			11,863		100,146			(24,981)				
SPX/CS/230925/3693.23-3933.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	15,581	61,285,083	3933.29	1,976,178			469,204		3,576,367			(988,089)				
SPX/CS/230925/3693.23-3840.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2023	309	1,188,369	3840.77	25,711			6,105		43,856			(12,856)				
SPX_IND/NDX/ARBCS/230925/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	1,239,319	7,435,914	6	43,128			10,240		68,265			(21,564)				
SPX/CS/240925/3693.23-4476.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	161	719,526	4476.01	57,291			35,508		95,559			(14,283)				
SPX/CS/230925/3693.23-4007.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	09/25/2023	4,206	16,853,937	4007.15	678,818			161,172		1,256,393			(339,409)				
SPX/CS/240925/3693.23-4284.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	802	3,435,976	4284.15	227,189			140,807		369,915			(56,639)				
SPX/CS/230825/3693.23-4062.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/23/2022	08/25/2023	476	1,934,854	4062.57	88,264			14,800		170,543			(48,169)				
SPX/CS/240925/3693.23-4358.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	297	1,295,999	4358.01	93,136			57,724		152,851			(23,219)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)	
SPX/CS/230925/3693.23-4016.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	6,750	27,110,579	4016.39	1,117,080			265,228		2,074,274			(558,540)					
SPX/CS/230925/3693.23-3776.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	564	2,128,970	3776.33	26,505			6,293		45,130			(13,253)					
SPX/CS/230925/3693.23-3942.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	831	3,276,025	3942.52	109,835			26,078		197,951			(54,918)					
SPX/CS/240925/3693.23-4188.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2024	346	1,449,675	4188.9	84,996			52,679		135,372			(21,190)					
SPX/CS/230925/3693.23-4034.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2023	717	2,894,011	4034.47	125,044			29,689		232,449			(62,522)					
SPX/CS/230925/3693.23-3960.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVQDLFKA70QJXC56	09/23/2022	09/25/2023	1,347	5,335,967	3960.99	189,756			45,054		344,303			(94,878)					
SPX/CS/230925/3693.23-3799.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2023	142	541,082	3799.6	8,836			2,098		14,578			(4,418)					
SPX/CS/230925/3693.23-3905.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2023	346	1,352,310	3905.58	39,770			9,443		70,417			(19,885)					
SPX_IND/ARBCS/230925/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	1,040,055	7,020,371	6.75	39,730			9,433		63,587			(19,865)					
SPX/CS/230925/3693.23-3970.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVQDLFKA70QJXC56	09/23/2022	09/25/2023	3,543	14,068,046	3970.22	511,685			121,489		336,294			(255,842)					
SPX/CS/240925/3693.23-4279.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2024	231	988,349	4279.09	65,683			40,709		105,682			(16,375)					
SPX/CS/230825/3693.23-4016.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	08/25/2023	679	2,725,764	4016.39	112,289			18,829		213,183			(61,280)					
SPX/CS/230925/3693.23-3877.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	1,968	7,630,665	3877.89	197,525			46,898		348,492			(98,763)					
SPX/CS/230925/3693.23-4062.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2023	1,195	4,854,612	4062.79	222,858			52,913		418,386			(111,429)					
SPX/CS/240925/3693.23-4135.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/23/2022	09/25/2024	702	2,904,263	4135.37	156,142			96,774		246,489			(38,927)					
SPX/AVGCS/230925/25/3693.23-3951.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2023	509	2,009,635	3951.76	63,294			15,028		129,818			(31,647)					
SPX_IND/ARBCS/230925/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	661,014	2,644,056	4	16,922			4,018		25,016			(8,461)					
SPX/CS/230825/3693.23-3806.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	08/25/2023	310	1,180,108	3806.38	20,152			3,379		34,361			(10,998)					
SPX/CS/240925/3693.23-4339.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2024	142	616,497	4339.55	43,758			27,120		71,176			(10,909)					
SPX_IND/ARBCS/230925/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	915,013	4,117,559	4.5	25,254			5,996		38,698			(12,627)					
SPX/AVGCS/230925/25/3693.23-3933.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	09/23/2022	09/25/2023	1,339	5,267,080	3933.29	157,271			37,341		317,507			(78,635)					
SPX/CS/230925/3693.23-3905.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	09/23/2022	09/25/2023	2,866	11,192,512	3905.59	324,609			77,072		582,833			(162,305)					
SPX/CS/230928/3719.04-3942.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMVCMJCFX09	09/28/2022	09/28/2023	207	814,209	3942.18	25,041			6,155		43,917			(12,590)					
SPX/CS/230922/3757.99-3983.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMVCMJCFX09	09/28/2022	09/22/2023	134	533,785	3983.47	15,773			3,674		28,758			(8,066)					
SPX/CS/230929/3640.47-3858.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVQDLFKA70QJXC56	10/05/2022	09/29/2023	287	1,107,504	3858.9	37,299			9,431		60,109			(18,967)					
SPX/CS/230929/3585.62-3800.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVQDLFKA70QJXC56	10/05/2022	09/29/2023	248	942,588	3800.76	32,840			8,303		51,374			(16,700)					
SPX/CS/231010/3612.39-3693.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVQDLFKA70QJXC56	10/10/2022	10/10/2023	2,734	10,097,836	3693.67	125,816			35,144		213,510			(62,908)					

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/231010/3612.39-3919.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1,970	7,721,117	3919.44	310,980			86,866		575,508			(155,490)					
SPX/AVGCS/231010/10/3612.39-3878.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	354	1,373,896	3878.61	45,554			12,724		92,960			(22,777)					
SPX/CS/231010/3612.39-3716.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	196	728,965	3716.43	11,479			3,206		19,593			(5,739)					
SPX/CS/241010/3612.39-4188.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVQDLFKA700JXC56	10/10/2022	10/10/2024	561	2,348,428	4188.72	155,422			99,574		255,558			(38,747)					
SPX_INDU_NDX/ARBCS/231010/10.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XB11	10/10/2022	10/10/2023	1,477,868	8,867,208		50,691			14,159		83,338			(25,345)					
SPX/CS/231010/3612.39-3756.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVQDLFKA700JXC56	10/10/2022	10/10/2023	2,638	9,911,924	3756.87	209,581			58,542		365,447			(104,790)					
SPX/CS/231010/3612.39-3721.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	329	1,223,536	3721.7	20,070			5,606		34,496			(10,035)					
SPX/CS/230908/3612.39-3973.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	09/08/2023	208	825,377	3973.63	37,667			7,857		72,529			(20,682)					
SPX/CS/241010/3612.39-4256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	337	1,434,771	4256.13	102,414			65,613		170,364			(25,532)					
SPX/CS/231010/3612.39-3711.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	257	952,966	3711.56	14,284			3,990		24,451			(7,142)					
SPX_INDU_NDX/ARBCS/231010/10.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XB11	10/10/2022	10/10/2023	1,836,393	12,395,653		69,048			19,287		115,594			(34,524)					
SPX/CS/231010/3612.39-3928.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVQDLFKA700JXC56	10/10/2022	10/10/2023	4,490	17,639,025	3928.47	727,296			203,155		1,349,586			(363,648)					
SPX/CS/230908/3612.39-3930.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	09/08/2023	1,062	4,175,811	3930.68	172,698			36,022		327,527			(94,823)					
SPX/CS/241010/3612.39-4373.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	407	1,780,127	4373.3	141,012			90,342		239,700			(35,155)					
SPX/CS/231010/3612.39-3820.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	300	1,144,348	3820.1	33,329			9,310		59,497			(16,665)					
SPX/CS/230908/3612.39-3741.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	09/08/2023	157	585,944	3741.53	11,314			2,360		19,715			(6,213)					
SPX/AVGCS/231010/10/3612.39-3839.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	626	2,403,302	3839.16	70,346			19,650		139,366			(35,173)					
SPX/CS/231010/3612.39-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVQDLFKA700JXC56	10/10/2022	10/10/2023	3,448	13,607,400	3946.54	584,651			163,310		1,094,391			(292,325)					
SPX_INDU_NDX/ARBCS/231010/10.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XB11	10/10/2022	10/10/2023	955,178	4,298,301		26,076			7,284		40,947			(13,038)					
SPX/CS/231010/3612.39-3874.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1,280	4,960,105	3874.29	175,743			49,090		319,807			(87,871)					
SPX/AVGCS/231010/10/3612.39-3847.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27 Wells Fargo Bank, National	10/10/2022	10/10/2023	1,241	4,775,047	3847.2	143,475			40,077		287,309			(71,738)					
SPX/CS/231010/3612.39-3973.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSPRFMJMCJFT09	10/10/2022	10/10/2023	523	2,077,104	3973.91	95,162			26,582		179,178			(47,581)					
SPX/CS/231010/3612.39-3829.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVQDLFKA700JXC56	10/10/2022	10/10/2023	9,465	36,244,340	3829.13	1,093,828			305,538		1,960,903			(546,914)					
SPX/CS/241010/3612.39-4082.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	186	757,307	4082	43,227			27,694		69,680			(10,777)					
SPX/CS/231010/3612.39-3847.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVQDLFKA700JXC56	10/10/2022	10/10/2023	14,298	55,005,698	3847.2	1,776,708			496,287		3,206,235			(888,354)					
SPX/CS/231010/3612.39-3793.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1,717	6,511,867	3793.01	168,068			46,946		296,866			(84,034)					

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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 Quarter-end (b)
SPX/CS/241010/3612.39-4045.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2024	490	1,981,694	4045.43	106,351			68,136		170,286			(26,514)				
SPX/CS/231010/3612.39-3820.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/10/2022	10/10/2023	4,481	17,117,246	3820.1	497,574			138,987		889,960			(248,787)				
SPX/CS/241010/3612.39-4100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/10/2022	10/10/2024	1,106	4,535,773	4100.06	265,113			169,850		430,667			(66,094)				
SPX/CS/231010/3612.39-3883.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/10/2022	10/10/2023	2,893	11,234,776	3883.32	408,528			114,114		747,270			(204,264)				
SPX/CS/231010/3612.39-3856.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	521	2,009,648	3856.23	67,020			18,721		121,309			(33,510)				
SPX/AVGCS/231010/10/3612.39-3865.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America.National Association-NY B4TYDEB6KMZ0031MB27	10/10/2022	10/10/2023	436	1,685,304	3865.26	53,709			15,003		108,689			(26,855)				
SPX/CS/231006/3639.66-3858.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, National Association KB1H1DSPRFMYMCJFX09	10/12/2022	10/06/2023	273	1,053,245	3858.04	30,751			8,387		56,960			(15,637)				
SPX/CS/231013/3583.07-3798.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	10/19/2022	10/13/2023	455	1,728,113	3798.05	56,270			16,465		93,573			(28,614)				
SPX/CS/231017/3677.95-3898.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	10/19/2022	10/17/2023	165	643,274	3898.63	19,599			5,891		34,464			(9,854)				
SPX_INDJ_NDX/ARBCS/231025/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJMYJYJLN8C3868	10/25/2022	10/25/2023	1,441,954	8,651,724		6			48,161		59,735			(24,081)				
SPX/CS/231025/3859.11-3975.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	10/25/2022	10/25/2023	417	1,659,289	3975.4	26,900			8,641		44,975			(13,450)				
SPX/CS/231025/3859.11-4215.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	10/25/2022	10/25/2023	948	3,996,454	4215.43	170,493			54,767		304,471			(85,246)				
SPX/CS/231025/3859.11-3965.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	10/25/2022	10/25/2023	511	2,025,027	3965.2	30,154			9,686		50,247			(15,077)				
SPX/AVGCS/231025/25/3859.11-4100.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	10/25/2022	10/25/2023	536	2,198,740	4100.3	62,496			20,076		122,465			(31,248)				
SPX/CS/230925/3859.11-4187.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/25/2022	09/25/2023	206	862,237	4187.13	34,442			8,925		62,409			(18,796)				
SPX/CS/241025/3859.11-4473.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/25/2022	10/25/2024	353	1,580,525	4473.67	102,583			67,864		160,435			(25,574)				
SPX/CS/231025/3859.11-4138.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	10/25/2022	10/25/2023	1,063	4,399,021	4138.9	154,632			49,672		270,832			(77,316)				
SPX/CS/231025/3859.11-4119.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	10/25/2022	10/25/2023	482	1,986,416	4119.6	66,059			21,220		114,655			(33,029)				
SPX/CS/241025/3859.11-4376.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/25/2022	10/25/2024	342	1,494,841	4376.49	85,863			56,803		132,693			(21,406)				
SPX/CS/231025/3859.11-4245.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	10/25/2022	10/25/2023	1,138	4,831,433	4245.02	218,293			70,122		394,024			(109,146)				
SPX/CS/241025/3859.11-4534.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/25/2022	10/25/2024	182	823,569	4534.45	56,942			37,671		89,642			(14,196)				
SPX/CS/231025/3859.11-4052.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U9RH1GCT1XBU11	10/25/2022	10/25/2023	1,502	6,087,931	4052.07	155,967			50,101		266,657			(77,983)				
SPX/CS/231025/3859.11-4109.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8KCSX06	10/25/2022	10/25/2023	18,604	76,460,696	4109.95	2,441,000			784,120		4,264,687			(1,220,500)				
SPX_INDJ_NDX/ARBCS/231025/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJMYJYJLN8C3868	10/25/2022	10/25/2023	531,922	2,260,669	4.25	13,458			4,323		16,283			(6,729)				
SPX_INDJ_NDX/ARBCS/231025/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJMYJYJLN8C3868	10/25/2022	10/25/2023	2,094,632	14,138,766	6.75	76,664			24,627		95,813			(38,332)				
SPX/CS/230925/3859.11-4228.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876CIMVDQLFKA70QJXC56	10/25/2022	09/25/2023	269	1,135,490	4228.22	49,632			12,862		91,033			(27,085)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/231025/3859.11-4013.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W06B70D06XZS54	10/25/2022	10/25/2023	431	1,728,340	4013.05	36,232			11,639		61,221								
SPX/CS/231025/3859.11-4090.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B47YDEB6KMZ0031MB27	10/25/2022	10/25/2023	9,619	39,349,773	4090.66	1,176,780			378,016		2,040,114								
SPX/CS/241025/3859.11-4476.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2024	573	2,566,436	4476.57	167,703			110,946		261,438								
SPX/CS/231025/3859.11-4264.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	10/25/2022	10/25/2023	139	592,713	4264.96	27,910			8,965		50,427								
SPX/CS/241025/3859.11-4319.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4ROTDBPU41	10/25/2022	10/25/2024	547	2,361,386	4319.42	124,897			82,627		190,539								
SPX/AVGCS/231025/25/3859.11-4129.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	555	2,291,297	4129.25	70,880			22,769		139,600								
SPX/CS/241025/3859.11-4654.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	10/25/2022	10/25/2024	243	1,130,030	4654.79	86,557			57,263		137,934								
SPX/CS/231025/3859.11-4187.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	25,601	107,193,269	4187.13	4,258,096			1,367,824		7,599,962								
SPX/CS/230925/3859.11-4196.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	09/25/2023	1,563	6,561,140	4196.78	266,066			68,950		487,088								
SPX/AVGCS/231025/25/3859.11-4142.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	431	1,785,130	4142.28	57,211			18,378		112,600								
SPX/CS/231025/3859.11-4148.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	3,467	14,381,129	4148.54	517,721			166,307		912,682								
SPX_INDU_NDX/ARBCS/231025/25/0.00%--4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJWYJLN8C3868	10/25/2022	10/25/2023	553,615	2,214,460	4	13,342			4,286		16,046								
SPX/CS/241025/3859.11-4553.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	10/25/2022	10/25/2024	236	1,074,581	4553.75	75,667			50,058		119,361								
SPX/CS/231025/3859.11-4081.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRPMVMQJFXT09	10/25/2022	10/25/2023	4,581	18,696,153	4081.01	539,227			173,215		932,135								
SPX/CS/231025/3859.11-4196.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	3,793	15,917,379	4196.78	648,405			208,286		1,157,482								
SPX/CS/241025/3859.11-4380.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4ROTDBPU41	10/25/2022	10/25/2024	724	3,171,189	4380.09	184,128			121,809		283,064								
SPX/CS/231025/3859.11-3970.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	10/25/2022	10/25/2023	215	853,707	3970.25	13,518			4,342		22,154								
SPX/AVGCS/231025/25/3859.11-4109.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	1,060	4,357,620	4109.95	127,251			40,877		250,583								
SPX/CS/231025/3859.11-3945.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W06B70D06XZS54	10/25/2022	10/25/2023	762	3,008,415	3945.94	37,072			11,909		61,495								
SPX/CS/231024/3797.34-4025.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W06B70D06XZS54	10/26/2022	10/24/2023	205	825,162	4025.18	25,707			8,232		43,312								
SPX/CS/231026/3830.60-4060.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W06B70D06XZS54	10/26/2022	10/26/2023	171	694,803	4060.44	21,080			6,830		36,217								
SPX/CS/231020/3752.75-3977.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W06B70D06XZS54	10/26/2022	10/20/2023	496	1,973,048	3977.92	63,334			19,792		104,539								
SPX/CS/231031/3871.98-4104.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	11/02/2022	10/31/2023	162	664,897	4104.3	19,816			6,716		34,258								
SPX/CS/231101/3856.10-4087.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	11/02/2022	11/01/2023	218	891,068	4087.47	26,895			9,116		45,859								
SPX/CS/231027/3901.06-4135.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	11/02/2022	10/27/2023	283	1,170,211	4135.02	34,022			11,276		60,023								
SPX/CS/231103/3770.55-3996.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	11/09/2022	11/03/2023	220	879,292	3996.78	26,514			9,345		45,963								

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/231107/3806.80-4035.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/09/2022	11/07/2023	183	738,442	4035.2	21,676			7,799		38,260			(10,992)				
SPX/CS/231110/3956.37-4243.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,020	8,569,923	4243.21	307,638			112,656		506,455			(155,119)				
SPX/CS/241108/3956.37-4662.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/08/2024	338	1,574,763	4662.37	112,918			77,284		166,240			(28,348)				
SPX/AVGCS/231110/10/3956.37-4233.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	536	2,270,671	4233.32	71,027			26,010		123,489			(35,814)				
SPX/CS/231110/3956.37-4322.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Wells Fargo Bank, National Association	11/10/2022	11/10/2023	1,043	4,506,748	4322.33	196,775			72,057		328,127			(99,217)				
SPX/CS/231110/3956.37-4253.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,273	9,668,139	4253.1	357,046			130,749		588,579			(180,032)				
SPX/CS/231110/3956.37-4193.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	9,808	41,132,299	4193.75	1,257,252			460,402		2,052,992			(633,938)				
SPX/CS/231110/3956.37-4070.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	6,709	27,310,273	4070.39	433,219			158,643		686,447			(218,440)				
SPX/CS/241108/3956.37-4470.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	152	678,057	4470.7	39,051			26,728		56,500			(9,804)				
SPX/CS/231010/3956.37-4352.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	10/10/2023	401	1,744,862	4352.01	79,946			24,599		138,487			(44,032)				
SPX/CS/241108/3956.37-4584.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	155	711,899	4584.67	47,316			32,385		69,109			(11,879)				
SPX/CS/241108/3956.37-4430.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	515	2,281,251	4430.54	123,347			84,422		178,136			(30,966)				
SPX/CS/231110/3956.37-4223.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	669	2,824,162	4223.42	96,220			35,236		156,675			(48,517)				
SPX/CS/231110/3956.37-4183.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	158	660,840	4183.85	19,710			7,218		31,733			(9,938)				
SPX/CS/231110/3956.37-4353.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	517	2,251,981	4353.26	104,585			38,299		175,194			(52,734)				
SPX/CS/241108/3956.37-4589.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/08/2024	841	3,860,084	4589.39	256,895			175,827		376,799			(64,494)				
SPX/CS/231110/3956.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	17,509	73,775,886	4213.53	2,416,947			885,077		3,957,272			(1,218,683)				
SPX/CS/231110/3956.37-4292.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,584	11,092,413	4292.66	451,875			165,476		752,216			(227,847)				
SPX_INDU_NDX/ARBCS/231110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	531,942	2,127,768		4			4,617		14,220			(6,357)				
SPX/CS/231110/3956.37-4154.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	3,523	14,635,192	4154.19	383,721			140,517		618,291			(193,482)				
SPX/CS/231110/3956.37-4064.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National Association	11/10/2022	11/10/2023	128	518,491	4064.8	7,948			2,911		12,419			(4,008)				
SPX/CS/231110/3956.37-4183.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	3,977	16,638,466	4183.86	490,894			179,764		799,007			(247,521)				
SPX/CS/231110/3956.37-4045.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	590	2,385,849	4045.39	30,194			11,057		47,254			(15,224)				
SPX/CS/231110/3956.37-4090.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	178	730,022	4090.43	13,599			4,980		21,413			(6,857)				
SPX/CS/231110/3956.37-4302.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Wells Fargo Bank, National Association	11/10/2022	11/10/2023	5,470	23,535,284	4302.55	978,203			358,215		1,635,667			(493,235)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/AVGCS/231110/10/39 56.37-4203.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	156	655,978	4203.64	18,886			6,916		33,267			(9,523)				
SPX_INDU_NDX/ARBCS/231 110/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	1,703,681	10,222,086	6	55,710			20,401		65,239			(28,091)				
SPX/AVGCS/231110/10/39 56.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	1,188	5,005,653	4213.53	148,384			54,338		260,415			(74,819)				
SPX/CS/231010/3956.37- 4302.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	10/10/2023	1,287	5,539,213	4302.55	229,718			70,683		393,961			(126,522)				
SPX/CS/231010/3956.37- 4322.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	10/10/2023	246	1,064,070	4322.33	46,264			14,235		79,271			(25,481)				
SPX_INDU_NDX/ARBCS/231 110/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	1,169,858	7,896,542	6.75	41,881			15,337		49,522			(21,117)				
SPX/AVGCS/231110/10/39 56.37-4250.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	243	1,034,934	4250.69	33,801			12,378		58,115			(17,043)				
SPX/CS/231110/3956.37- 4114.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	1,318	5,424,337	4114.62	116,832			42,784		186,101			(58,910)				
SPX/CS/241108/3956.37- 4490.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/10/2022	11/08/2024	1,004	4,509,051	4490.48	266,173			182,177		387,001			(66,823)				
SPX/CS/231010/3956.37- 4110.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	10/10/2023	137	563,514	4110.49	11,889			3,658		19,290			(6,548)				
SPX/CS/231110/3992.93- 4232.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/16/2022	11/10/2023	265	1,121,613	4232.5	34,614			12,784		55,324			(17,602)				
SPX/CS/231115/3991.73- 4231.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/16/2022	11/15/2023	199	842,015	4231.23	26,011			9,836		41,413			(13,042)				
SPX/CS/231116/3958.79- 4196.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/16/2022	11/16/2023	193	809,875	4196.32	25,442			9,665		40,257			(12,721)				
SPX/CS/231122/4027.26- 4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/23/2022	11/22/2023	157	670,543	4268.9	21,546			8,643		32,456			(10,895)				
SPX/CS/231117/3965.34- 4203.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/23/2022	11/17/2023	247	1,038,205	4203.26	34,078			13,378		51,474			(17,479)				
SPX/CS/231124/4026.12- 4378.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2022	11/24/2023	4,154	18,189,610	4378.41	786,125			318,879		1,216,166			(396,384)				
SPX/CS/241125/4026.12- 4670.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	362	1,688,638	4670.3	115,410			81,399		159,786			(28,852)				
SPX/CS/231025/4026.12- 4378.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	10/25/2023	1,400	6,129,885	4378.41	264,923			93,455		418,765			(145,464)				
SPX/CS/231124/4026.12- 4227.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/25/2022	11/24/2023	1,316	5,561,912	4227.43	152,025			61,667		228,093			(76,655)				
SPX/CS/241125/4026.12- 4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2022	11/25/2024	841	3,844,338	4569.65	234,928			165,696		320,258			(58,732)				
SPX/CS/231124/4026.12- 4267.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2022	11/24/2023	11,143	47,554,669	4267.69	1,507,392			611,449		2,299,496			(760,065)				
SPX/CS/231124/4026.12- 4116.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/25/2022	11/24/2023	535	2,203,424	4116.71	29,307			11,888		42,518			(14,777)				
SPX/CS/231124/4026.12- 4287.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/25/2022	11/24/2023	22,883	98,118,273	4287.82	3,325,885			1,349,091		5,093,501			(1,676,996)				
SPX/CS/231124/4026.12- 4428.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	11/25/2022	11/24/2023	2,497	11,059,175	4428.98	529,795			214,907		822,709			(267,141)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/AVGCS/231124/25/40 26.12-4287.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	959	4,111,104	4287.82	123,501			50,106		178,845			(62,285)				
SPX/AVGCS/231124/25/40 26.12-4307.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	361	1,553,694	4307.95	49,200			19,967		69,687			(24,820)				
SPX_INDU_NDX/ARBCS/231124/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	1,155,915	7,802,426	6.75	43,694			17,724		44,526			(22,031)				
SPX/CS/231025/4026.12-4448.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	10/25/2023	678	3,017,697	4448.87	149,383			52,696		237,478			(82,023)				
SPX_INDU_NDX/ARBCS/231124/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	508,011	2,032,044	4	12,853			5,213		12,345			(6,481)				
SPX/CS/231124/4026.12-4318.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	3,726	16,089,600	4318.01	600,079			243,412		918,670			(302,575)				
SPX/CS/231124/4026.12-4328.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	2,851	12,340,431	4328.08	472,954			191,846		725,443			(238,475)				
SPX/CS/231025/4026.12-4398.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	10/25/2023	447	1,963,985	4398.54	88,806			31,327		140,256			(48,762)				
SPX/CS/231124/4026.12-4257.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	6,445	27,440,774	4257.62	840,739			341,032		1,277,263			(423,922)				
SPX/AVGCS/231124/25/40 26.12-4277.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	334	1,427,740	4277.75	41,631			16,897		60,972			(21,004)				
SPX_INDU_NDX/ARBCS/231124/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	693,990	2,949,458	4.25	18,391			7,460		17,816			(9,273)				
SPX/CS/231124/4026.12-4147.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	11/24/2023	132	547,266	4147.62	9,838			3,991		13,995			(4,961)				
SPX/AVGCS/231124/25/40 26.12-4324.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	275	1,190,883	4324.27	39,226			15,921		54,443			(19,791)				
SPX/CS/231124/4026.12-4142.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	11/24/2023	163	676,654	4142.07	11,674			4,736		16,550			(5,887)				
SPX/CS/231124/4026.12-4398.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	876	3,852,319	4398.32	174,200			70,662		269,263			(87,836)				
SPX/CS/241125/4026.12-4665.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	11/25/2024	184	857,445	4665.76	58,326			41,138		80,721			(14,582)				
SPX/CS/231124/4026.12-4187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	1,188	4,972,388	4187.12	111,402			45,188		165,850			(56,172)				
SPX/CS/241125/4026.12-4855.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	11/25/2024	206	997,809	4855.07	79,774			56,265		111,554			(19,943)				
SPX/CS/231124/4026.12-4368.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	972	4,247,351	4368.34	180,072			73,043		277,317			(90,797)				
SPX/CS/231025/4026.12-4186.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	10/25/2023	211	882,668	4186.92	20,294			7,159		30,075			(11,143)				
SPX/CS/231124/4026.12-4136.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	11/24/2023	240	994,368	4136.49	16,434			6,666		23,200			(8,286)				
SPX/CS/231025/4026.12-4368.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	10/25/2023	441	1,925,724	4368.34	81,644			28,801		128,498			(44,829)				
SPX_INDU_NDX/ARBCS/231124/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	11/25/2022	11/24/2023	1,793,412	10,760,472	6	62,052			25,170		62,459			(31,288)				
SPX/CS/231124/4026.12-4257.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	11/25/2022	11/24/2023	269	1,143,335	4257.61	35,787			14,516		53,216			(18,045)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/241125/4026.12-4505.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	11/25/2022	11/25/2024	578	2,604,307	4505.61	145,191			102,404		196,652				(36,298)				
SPX/CS/231124/4026.12-4297.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	708	3,041,487	4297.88	107,129			43,455		163,207				(54,017)				
SPX/CS/241125/4026.12-4549.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	11/25/2022	11/25/2024	596	2,710,346	4549.52	161,661			114,021		219,280				(40,415)				
SPX/CS/241125/4026.12-4745.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	11/25/2022	11/25/2024	283	1,344,390	4745.25	98,701			69,614		137,390				(24,675)				
SPX/CS/231130/4080.11-4324.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/30/2022	11/30/2023	144	623,294	4324.92	20,010			8,384		29,360				(10,005)				
SPX/CS/231122/4027.26-4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/30/2022	11/22/2023	157	670,217	4268.9	21,503			9,081		32,440				(11,447)				
SPX/CS/231128/3963.94-4201.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/30/2022	11/28/2023	178	747,917	4201.78	25,013			10,783		36,852				(13,042)				
SPX/CS/231201/4071.70-4316.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/07/2022	12/01/2023	199	858,884	4316	24,514			10,516		40,382				(12,466)				
SPX/CS/231205/3998.84-4238.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/07/2022	12/05/2023	156	661,248	4238.77	20,104			8,753		31,946				(10,108)				
SPX/CS/241210/3934.38-4445.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	582	2,587,857	4445.85	151,836			110,118		215,070				(37,906)				
SPX/CS/231208/3934.38-4328.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	2,340	10,127,693	4328.67	486,954			216,729		779,484				(245,535)				
SPX/CS/231208/3934.38-4170.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/09/2022	12/08/2023	9,873	41,173,965	4170.44	1,308,245			582,261		2,028,659				(659,650)				
SPX/CS/231110/3934.38-4278.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	11/10/2023	801	3,427,228	4278.63	148,435			59,011		240,146				(81,253)				
SPX/CS/231208/3934.38-4190.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/09/2022	12/08/2023	19,087	79,978,399	4190.11	2,716,265			1,208,929		4,235,693				(1,369,610)				
SPX/CS/241210/3934.38-4405.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	483	2,128,595	4405.67	117,475			85,198		165,642				(29,328)				
SPX/CS/231208/3934.38-4199.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	487	2,044,970	4199.95	71,837			31,973		112,026				(36,222)				
SPX/CS/231208/3934.38-4131.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GMZ0031MB27	12/09/2022	12/08/2023	1,904	7,867,561	4131.1	213,548			95,044		328,010				(107,676)				
SPX/AVGCS/231208/10/3934.38-4190.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	1,066	4,467,690	4190.11	138,016			61,427		243,709				(69,591)				
SPX_INDU_NDX/ARBCS/231208/10/00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	2,235,050	9,498,963	4.25	58,782			26,162		63,529				(29,639)				
SPX/CS/231208/3934.38-4268.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	393	1,679,316	4268.8	71,352			31,757		112,569				(35,977)				
SPX/CS/231208/3934.38-4278.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/09/2022	12/08/2023	31,106	133,090,492	4278.64	5,764,193			2,565,472		9,144,957				(2,906,452)				
SPX/AVGCS/231208/10/3934.38-4180.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	417	1,741,762	4180.28	52,294			23,274		92,099				(26,368)				
SPX_INDU_NDX/ARBCS/231208/10/00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	1,723,183	11,631,485	6.75	64,964			28,914		74,272				(32,756)				
SPX/CS/231208/3934.38-4298.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	1,105	4,748,509	4298.31	215,150			95,757		341,963				(108,484)				
SPX/CS/231110/3934.38-4347.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/09/2022	11/10/2023	225	979,578	4347.49	48,500			19,281		79,828				(26,549)				
SPX/CS/231110/3934.38-4298.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	11/10/2023	829	3,563,225	4298.31	161,120			64,054		261,675				(88,197)				
SPX/CS/241210/3934.38-4748.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	12/09/2022	12/10/2024	235	1,115,198	4748.22	88,903			64,477		130,086				(22,195)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/231208/3934.38-4219.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	950	4,009,211	4219.62	149,528			66,550		234,017			(75,396)				
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/10/2024	237	1,056,675	4465.52	63,512			46,062		90,468			(15,856)				
SPX/CS/231208/3934.38-4042.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	139	563,723	4042.34	9,026			4,017		13,336			(4,551)				
SPX/CS/241210/3934.38-4563.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/10/2024	239	1,091,010	4563.88	73,954			53,634		106,307			(18,463)				
SPX/CS/241210/3934.38-4559.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/10/2024	157	716,411	4559.25	48,320			35,044		69,425			(12,063)				
SPX/CS/231208/3934.38-4160.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	241	1,000,742	4160.61	30,793			13,705		47,437			(15,527)				
SPX/CS/231208/3934.38-4047.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	161	650,301	4047.69	10,878			4,842		16,115			(5,485)				
SPX/CS/231208/3934.38-4229.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI71XBU11	12/09/2022	12/08/2023	4,325	18,290,381	4229.46	700,989			311,990		1,099,964			(353,457)				
SPX/CS/231208/3934.38-4052.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	278	1,127,036	4052.41	19,564			8,708		29,042			(9,865)				
SPX/CS/231208/3934.38-4057.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	346	1,405,177	4057.13	25,264			11,244		37,592			(12,739)				
SPX/CS/231208/3934.38-4022.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	368	1,479,512	4022.9	19,780			8,803		28,904			(9,974)				
SPX/CS/241210/3934.38-4637.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/10/2024	373	1,730,200	4637.92	126,226			91,544		182,812			(31,512)				
SPX_INDU_NDX/ARBACS/231208/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI71XBU11	12/09/2022	12/08/2023	1,156,274	6,937,644	6	39,891			17,755		44,940			(20,114)				
SPX/AVGCS/231208/10/3934.38-4209.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI71XBU11	12/09/2022	12/08/2023	370	1,555,519	4209.79	50,736			22,581		89,819			(25,582)				
SPX_INDU_NDX/ARBACS/231208/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI71XBU11	12/09/2022	12/08/2023	846,439	3,808,976	4.5	23,531			10,473		25,359			(11,865)				
SPX/AVGCS/231208/10/3934.38-4232.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI71XBU11	12/09/2022	12/08/2023	259	1,096,975	4232.22	37,732			16,793		67,033			(19,025)				
SPX/CS/231208/3934.38-4160.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	4,280	17,807,008	4160.61	545,566			242,820		844,077			(275,093)				
SPX/CS/231208/3934.38-4091.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA70QJXC56	12/09/2022	12/08/2023	2,867	11,729,663	4091.71	260,198			115,807		397,021			(131,199)				
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	614	2,741,355	4465.52	165,448			119,990		234,704			(41,304)				
SPX/CS/231212/3990.56-4229.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/14/2022	12/12/2023	164	693,718	4229.99	22,993			10,464		33,481			(11,562)				
SPX/CS/231220/3821.62-4050.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/21/2022	12/20/2023	156	631,942	4050.91	20,673			9,844		31,812			(10,366)				
SPX/CS/231215/3852.36-4083.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/21/2022	12/15/2023	274	1,118,879	4083.5	35,782			16,773		56,082			(18,196)				
SPX/CS/231215/3895.75-4129.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/21/2022	12/15/2023	140	578,130	4129.5	17,969			8,423		28,674			(9,138)				
SPX/CS/231222/3844.82-4133.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	2,849	11,773,765	4133.18	443,570			215,520		721,351			(224,291)				
SPX/CS/231222/3844.82-3998.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/22/2023	609	2,436,296	3998.61	53,271			25,883		83,580			(26,936)				
SPX/CS/231222/3844.82-4181.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	2,525	10,556,395	4181.24	449,436			218,370		740,996			(227,257)				
SPX/CS/231222/3844.82-4123.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/22/2023	701	2,888,773	4123.57	106,043			51,524		171,701			(53,621)				
SPX/CS/231222/3844.82-4094.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDQJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	17,635	72,212,409	4094.73	2,413,863			1,172,837		3,889,203			(1,220,569)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/231222/3844.82-4229.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	1,535	6,493,341	4229.3	306,368			148,857		511,243			(154,915)				
SPX/CS/231222/3844.82-4075.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	9,972	40,640,625	4075.51	1,269,061			616,606		2,034,708			(641,700)				
SPX/AVGCS/231222/25/3844.82-4085.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	195	797,644	4085.12	23,573			11,453		44,031			(11,920)				
SPX/CS/241223/3844.82-4363.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	1,042	4,545,350	4363.87	269,918			201,211		399,329			(67,574)				
SPX/CS/231222/3844.82-4171.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	4,426	18,462,470	4171.63	767,426			372,874		1,263,567			(388,049)				
SPX/CS/231222/3844.82-4065.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	364	1,478,295	4065.89	44,594			21,667		71,174			(22,549)				
SPX/CS/241223/3844.82-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	336	1,524,362	4532.59	110,556			82,415		166,074			(27,678)				
SPX/CS/231222/3844.82-4200.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	858	3,603,316	4200.47	160,294			77,883		265,413			(81,053)				
SPX_INDU_NDX/ARBCS/231222/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	786,272	3,538,224	4.5	22,094			10,735		25,808			(11,172)				
SPX/CS/231124/3844.82-4181.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	829	3,467,609	4181.06	147,001			64,933		247,637			(80,715)				
SPX/AVGCS/231222/25/3844.82-4131.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	408	1,686,331	4131.24	56,499			27,451		108,342			(28,569)				
SPX_INDU_NDX/ARBCS/231222/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	1,592,870	9,557,220	6	55,750			27,088		68,266			(28,190)				
SPX/CS/231124/3844.82-4200.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	809	3,397,084	4200.47	150,498			66,477		254,703			(82,635)				
SPX/CS/231222/3844.82-3950.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	227	895,250	3950.42	13,932			6,769		21,447			(7,045)				
SPX/CS/231124/3844.82-3983.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	11/24/2023	192	763,196	3983.27	15,249			6,736		24,106			(8,373)				
SPX/CS/231222/3844.82-3960.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	381	1,508,785	3960.16	25,342			12,313		39,346			(12,814)				
SPX/CS/241223/3844.82-4454.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	291	1,296,064	4454.59	86,830			64,728		129,142			(21,738)				
SPX/CS/231222/3844.82-4104.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	558	2,288,659	4104.35	79,154			38,459		127,555			(40,024)				
SPX/CS/231222/3844.82-3931.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	531	2,086,777	3931.33	26,776			13,010		41,226			(13,539)				
SPX/CS/231222/3844.82-3955.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	247	975,401	3955.55	15,862			7,707		24,459			(8,020)				
SPX/CS/231222/3844.82-3974.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	188	746,411	3974.55	14,044			6,824		21,784			(7,101)				
SPX_INDU_NDX/ARBCS/231222/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	1,939,993	13,094,953	6.75	74,108			36,007		92,535			(37,473)				
SPX/CS/241223/3844.82-4638.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	186	863,617	4638.73	68,374			50,970		104,118			(17,117)				
SPX/CS/231222/3844.82-4248.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	190	805,738	4248.78	39,636			19,258		66,135			(20,042)				
SPX/CS/231222/3844.82-4065.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	4,377	17,797,256	4065.9	535,180			260,031		856,897			(270,613)				
SPX/CS/231124/3844.82-4248.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	391	1,662,855	4248.54	80,810			35,695		138,869			(44,371)				
SPX/CS/231222/3844.82-4190.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	154	645,192	4190.85	28,235			13,718		46,411			(14,277)				
SPX/AVGCS/231222/25/3844.82-4113.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	427	1,756,226	4113.96	56,298			27,354		107,023			(28,467)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/231222/3844.82-4037.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	1,956	7,896,382	4037.06	210,871			102,457		334,041			(106,627)					
SPX/CS/241223/3844.82-4459.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	648	2,888,123	4459.99	193,455			144,212		289,706			(48,431)					
SPX/CS/241223/3844.82-4344.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	641	2,786,365	4344.65	161,017			120,031		237,479			(40,311)					
SPX/AVGCS/231222/25/3844.82-4094.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	1,025	4,196,624	4094.73	127,672			62,033		239,801			(64,557)					
SPX/CS/241223/3844.82-4302.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	593	2,551,078	4302.99	137,907			102,803		202,299			(34,525)					
SPX/CS/231228/3783.22-4010.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/28/2022	12/28/2023	165	662,521	4010.2	20,938			10,411		33,501			(10,528)					
SPX/CS/231229/3849.28-4080.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/04/2023	12/29/2023	273	1,113,906	4080.24		34,398		17,443		55,435			(16,955)					
SPX/CS/231229/3839.50-4069.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/04/2023	12/29/2023	397	1,615,738	4069.87		50,268		25,490		80,586			(24,778)					
SPX/AVGCS/240110/10/3919.25-4164.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	140	582,553	4164.2		17,161		9,108		31,156			(8,053)					
SPX/CS/240110/3919.25-4075.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	387	1,578,620	4075.02		34,799		18,469		52,415			(16,330)					
SPX/CS/250110/3919.25-4428.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	372	1,649,270	4428.75		96,986		74,293		136,852			(22,693)					
SPX/CS/240110/3919.25-4183.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	438	1,830,721	4183.8		64,122		34,031		99,043			(30,091)					
SPX/AVGCS/240110/10/3919.25-4203.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	201	844,136	4203.4		27,548		14,620		51,104			(12,927)					
SPX/CS/231208/3919.25-4075.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	12/08/2023	390	1,589,301	4075.95		35,103		17,013		53,989			(18,090)					
SPX/AVGCS/240110/10/3919.25-4242.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	154	653,208	4242.59		23,232		12,330		43,757			(10,902)					
SPX/CS/231208/3919.25-4281.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	12/08/2023	928	3,973,157	4281.78		177,474		86,015		287,721			(91,459)					
SPX/CS/240110/3919.25-4312.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	1,381	5,955,585	4312.82		285,218		151,373		454,577			(133,845)					
SPX/CS/250110/3919.25-4624.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	255	1,179,985	4624.72		86,619		66,351		125,360			(20,267)					
SPX/CS/250110/3919.25-4387.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2023	01/10/2025	690	3,029,698	4387.76		166,972		127,904		234,913			(39,069)					
SPX/CS/250110/3919.25-4448.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2023	01/10/2025	766	3,409,445	4448.35		205,378		157,323		291,534			(48,055)					
SPX/CS/231208/3919.25-4262.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	12/08/2023	1,190	5,072,373	4262.18		217,354		105,344		350,394			(112,011)					
SPX/CS/231208/3919.25-4330.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	12/08/2023	299	1,296,985	4330.77		63,429		30,742		104,326			(32,687)					
SPX/CS/240110/3919.25-4203.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	1,179	4,954,672	4203.4		184,327		97,827		285,691			(86,500)					
SPX/CS/250110/3919.25-4546.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2025	553	2,512,637	4546.33		170,686		130,748		244,812			(39,938)					
SPX/CS/240110/3919.25-4281.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	972	4,161,608	4281.2		187,060		99,277		296,094			(87,782)					
SPX/CS/250110/3919.25-4605.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	261	1,201,051	4605.12		86,629		66,359		125,029			(20,270)					
SPX/CS/250110/3919.25-4539.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	129	585,375	4539.98		39,624		30,352		56,602			(9,271)					
SPX/CS/240110/3919.25-4041.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	232	938,314	4041.53		16,479		8,746		24,761			(7,733)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240110/3919.25-4174.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	21,394	89,299,085	4174		3,018,562		1,602,030		4,670,009			(1,416,532)				
SPX/CS/240110/3919.25-4154.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	8,094	33,623,742	4154.41		1,062,636		563,969		1,635,531			(498,667)				
SPX/CS/240110/3919.25-4026.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	180	725,135	4026.82		11,370		6,034		16,925			(5,336)				
SPX_INDU_NDX/ARBCS/240110/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	1,320,378	8,912,552	6.75		48,854		25,928		59,302			(22,926)				
SPX/AVGCS/240110/10/3919.25-4174.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	912	3,808,478	4174		115,506		61,302		210,602			(54,204)				
SPX/CS/240110/3919.25-4213.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	3,311	13,951,500	4213.19		530,806		281,713		828,930			(249,093)				
SPX/CS/240110/3919.25-4144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	133	550,156	4144.6		16,788		8,910		25,741			(7,878)				
SPX_INDU_NDX/ARBCS/240110/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	596,915	2,686,118	4.5		15,938		8,459		18,493			(7,479)				
SPX/AVGCS/240110/10/3919.25-4193.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	422	1,771,009	4193.6		56,441		29,954		104,187			(26,486)				
SPX/CS/240110/3919.25-4032.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	209	843,233	4032.12		13,827		7,338		20,611			(6,489)				
SPX/CS/240110/3919.25-4262.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	3,132	13,348,195	4262.18		573,206		304,215		906,986			(268,990)				
SPX/CS/240110/3919.25-4036.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	190	768,779	4036.83		13,092		6,948		19,541			(6,144)				
SPX_INDU_NDX/ARBCS/240110/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	1,326,522	7,959,132	6		44,704		23,725		53,574			(20,978)				
SPX/CS/240110/3919.25-4115.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	2,524	10,386,203	4115.21		281,615		149,460		427,309			(132,154)				
SPX/CS/240110/3919.25-4144.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	5,359	22,212,683	4144.61		678,038		359,852		1,039,342			(318,185)				
SPX/CS/240110/3919.25-4252.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	941	4,001,943	4252.39		168,930		89,655		265,233			(79,274)				
SPX/CS/240110/3919.25-4007.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	607	2,431,366	4007.43		31,554		16,747		46,848			(14,808)				
SPX/CS/240105/3895.08-4128.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/11/2023	01/05/2024	223	920,718	4128.78		30,716		16,142		45,177			(14,572)				
SPX/CS/240112/3999.09-4239.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/18/2023	01/12/2024	385	1,632,030	4239.04		51,771		28,239		77,463			(23,532)				
SPX/CS/240118/3928.86-4164.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/18/2023	01/18/2024	166	691,226	4164.59		22,921		12,677		33,442			(10,244)				
SPX/CS/240125/4016.22-4287.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	467	2,000,098	4287.31		73,259		41,950		104,329			(31,309)				
SPX/AVGCS/240125/25/4016.22-4297.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	407	1,750,573	4297.36		57,425		32,883		92,821			(24,542)				
SPX/CS/250124/4016.22-4739.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	259	1,229,093	4739.14		91,974		72,347		125,693			(19,626)				
SPX/CS/240125/4016.22-4367.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	2,569	11,220,682	4367.61		503,515		288,326		731,856			(215,190)				
SPX/CS/250124/4016.22-4658.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	488	2,273,187	4658.82		157,947		124,243		213,650			(33,704)				
SPX/CS/240125/4016.22-4387.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	762	3,342,229	4387.72		156,634		89,692		228,285			(66,941)				
SPX/AVGCS/240125/25/4016.22-4277.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	740	3,166,572	4277.27		98,714		56,526		158,960			(42,188)				
SPX/CS/240125/4016.22-4126.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	283	1,167,036	4126.44		19,423		11,122		26,418			(8,301)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240125/4016.22-4131.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/25/2024	186	768,806	4131.89		13,526		7,745		18,226			(5,781)				
SPX_INDU_NDX/ARBCS/240125/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	.01/25/2023	.01/25/2024	2,179,996	14,714,973	6.75		82,840		47,436		86,093			(35,404)				
SPX/CS/231222/4016.22-4729.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.12/22/2023	147	695,992	4729.1		45,631		24,149		73,235			(21,482)				
SPX/AVGCS/240125/25/4016.22-4267.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06 Wells Fargo Bank, National Association	.01/25/2023	.01/25/2024	231	985,460	4267.23		30,144		17,261		48,009			(12,883)				
SPX/CS/240125/4016.22-4277.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/25/2024	21,388	91,480,208	4277.27		3,238,317		1,854,343		4,614,865			(1,383,973)				
SPX_INDU_NDX/ARBCS/240125/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	.01/25/2023	.01/25/2024	1,721,132	10,326,792	6		60,068		34,396		61,158			(25,671)				
SPX/CS/250124/4016.22-4538.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/24/2025	415	1,884,263	4538.33		113,723		89,456		151,068			(24,267)				
SPX_INDU_NDX/ARBCS/240125/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	.01/25/2023	.01/25/2024	538,310	2,287,818	4.25		14,427		8,261		13,924			(6,166)				
SPX/CS/250124/4016.22-4558.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.01/25/2023	.01/24/2025	817	3,724,363	4558.41		230,025		180,940		307,538			(49,085)				
SPX/AVGCS/240125/25/4016.22-4307.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.01/25/2023	.01/25/2024	234	1,006,277	4307.4		33,871		19,395		54,702			(14,476)				
SPX/CS/250124/4016.22-4842.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/24/2025	148	715,408	4842.45		57,673		45,366		79,880			(12,307)				
SPX/CS/240125/4016.22-4247.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/25/2024	332	1,408,407	4247.14		45,282		25,930		63,652			(19,352)				
SPX/AVGCS/240125/25/4016.22-4347.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.01/25/2023	.01/25/2024	132	574,246	4347.56		20,901		11,968		33,984			(8,933)				
SPX/CS/250124/4016.22-4719.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/24/2025	140	659,851	4719.06		48,745		38,343		66,161			(10,402)				
SPX/CS/240125/4016.22-4247.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVQDLFKA70JJC56	.01/25/2023	.01/25/2024	6,669	28,323,756	4247.15		907,968		519,926		1,280,118			(388,042)				
SPX/CS/240125/4016.22-4317.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.01/25/2023	.01/25/2024	3,800	16,405,210	4317.44		654,682		374,888		898,450			(279,794)				
SPX/CS/240125/4016.22-4137.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.01/25/2023	.01/25/2024	578	2,389,431	4137.05		42,890		24,560		59,056			(18,330)				
SPX/CS/240125/4016.22-4217.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/25/2024	1,289	5,437,401	4217.03		154,319		88,367		216,365			(65,952)				
SPX/CS/240125/4016.22-4307.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/25/2024	3,140	13,526,726	4307.4		524,673		300,441		751,301			(224,232)				
SPX/CS/240125/4016.22-4106.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.01/25/2023	.01/25/2024	627	2,573,412	4106.58		35,160		20,133		48,123			(15,026)				
SPX/CS/231222/4016.22-4437.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.12/22/2023	408	1,808,760	4437.92		91,502		48,426		138,268			(43,076)				
SPX/CS/231222/4016.22-4176.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.01/25/2023	.12/22/2023	576	2,405,013	4176.81		55,940		29,605		79,006			(26,335)				
SPX/CS/240125/4016.22-4257.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVQDLFKA70JJC56	.01/25/2023	.01/25/2024	10,553	44,926,906	4257.19		1,491,913		854,308		2,109,921			(637,605)				
SPX/CS/231222/4016.22-4387.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.12/22/2023	514	2,256,722	4387.72		104,522		55,316		155,990			(49,206)				
SPX/CS/240125/4016.22-4418.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	.01/25/2023	.01/25/2024	2,090	9,232,744	4418.05		457,419		261,930		672,165			(195,489)				
SPX/CS/240125/4016.22-4176.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/25/2024	295	1,232,924	4176.48		28,810		16,498		39,798			(12,313)				
SPX/CS/250124/4016.22-4653.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/25/2023	.01/24/2025	232	1,079,545	4653.87		74,903		58,920		100,886			(15,984)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)	
SPX/CS/231222/4016.22-4367.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	12/22/2023	948	4,138,858	4367.64		184,203		97,486		273,355			(86,717)					
SPX/CS/250124/4016.22-4497.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	536	2,408,567	4497.64		136,788		107,599		181,032			(29,189)					
SPX/CS/240119/3972.61-4210.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/19/2024	253	1,065,375	4210.97		36,684		20,748		50,867			(15,952)					
SPX/CS/240126/4070.56-4314.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/01/2023	01/26/2024	142	612,700	4314.79		21,678		12,650		28,183			(9,027)					
SPX/CS/240126/4060.43-4304.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/01/2023	01/26/2024	176	757,515	4304.06		26,988		15,749		34,987			(11,239)					
SPX/CS/240206/4111.08-4357.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/08/2023	02/06/2024	133	579,579	4357.74		19,741		11,978		25,918			(7,763)					
SPX/CS/250210/4090.46-4622.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/10/2025	142	654,682	4622.22		40,498		32,805		50,760			(7,692)					
SPX/CS/250210/4090.46-4806.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2023	02/10/2025	512	2,461,371	4806.29		183,922		148,987		237,527			(34,935)					
SPX/CS/240209/4090.46-4356.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	22,685	98,825,193	4356.34		3,516,878		2,169,567		4,786,465			(1,347,311)					
SPX/CS/250210/4090.46-4744.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/10/2025	218	1,033,184	4744.93		73,659		59,668		93,660			(13,991)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/10/2023	02/09/2024	1,133,682	7,652,354	6.75		43,193		26,646		41,016			(16,547)					
SPX/AVGCS/240209/10/4090.46-4376.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .. B4TYDEB6KMZ0031MB27	02/10/2023	02/09/2024	477	2,088,473	4376.79		68,900		42,505		102,446			(26,396)					
SPX/CS/240209/4090.46-4335.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	10,076	43,690,547	4335.89		1,454,977		897,577		1,972,362			(557,400)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/10/2023	02/09/2024	1,309,220	7,855,320	6		45,561		28,107		42,604			(17,454)					
SPX/CS/240209/4090.46-4202.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	216	907,356	4202.8		15,278		9,425		19,871			(5,853)					
SPX/CS/240209/4090.46-4294.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	908	3,899,152	4294.98		111,404		68,726		149,425			(42,679)					
SPX/CS/240110/4090.46-4448.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	01/10/2024	429	1,907,815	4448.38		85,435		49,793		120,131			(35,642)					
SPX/CS/240209/4090.46-4325.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	7,462	32,277,654	4325.66		1,037,769		640,201		1,402,974			(397,568)					
SPX/AVGCS/240209/10/4090.46-4346.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .. B4TYDEB6KMZ0031MB27	02/10/2023	02/09/2024	242	1,049,764	4346.11		32,110		19,809		47,633			(12,301)					
SPX/CS/240110/4090.46-4519.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	01/10/2024	376	1,700,564	4519.99		86,797		50,587		123,138			(36,210)					
SPX/CS/250210/4090.46-4933.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/10/2025	132	649,071	4933.59		53,707		43,506		69,479			(10,201)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/10/2023	02/09/2024	907,306	3,856,051	4.25		24,316		15,000		21,506			(9,315)					
SPX/AVGCS/240209/10/4090.46-4393.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .. B4TYDEB6KMZ0031MB27	02/10/2023	02/09/2024	225	966,467	4393.3		33,708		20,794		50,150			(12,913)					
SPX/CS/240110/4090.46-4468.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	01/10/2024	365	1,630,273	4468.83		76,104		44,355		107,243			(31,749)					
SPX/CS/240209/4090.46-4182.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	02/10/2023	02/09/2024	1,595	6,671,981	4182.5		91,613		56,516		120,725			(35,097)					
SPX/CS/240209/4090.46-4397.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	5,608	24,658,399	4397.24		986,337		608,473		1,350,811			(377,864)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240209/4090.46-4438.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	560	2,483,271	4438.15		109,630		67,631		151,023			(41,999)				
SPX/CS/240209/4090.46-4468.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	1,427	6,375,429	4468.77		299,955		185,043		415,011			(114,912)				
SPX/CS/240209/4090.46-4211.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	274	1,155,106	4211.07		20,757		12,805		27,065			(7,952)				
SPX/CS/240209/4090.46-4448.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	2,381	10,590,072	4448.38		478,135		294,962		659,499			(183,173)				
SPX/CS/240209/4090.46-4520.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	1,209	5,462,597	4520.03		281,777		173,828		392,254			(107,948)				
SPX/CS/250210/4090.46-4642.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	822	3,815,130	4642.67		239,664		194,141		304,606			(45,523)				
SPX/CS/250210/4090.46-4826.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	268	1,292,853	4826.74		99,155		80,321		127,119			(18,834)				
SPX/CS/240209/4090.46-4387.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	952	4,178,206	4387.02		162,843		100,458		222,380			(62,385)				
SPX/CS/240209/4090.46-4366.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	484	2,115,435	4366.57		77,681		47,922		105,878			(29,760)				
SPX/CS/240209/4090.46-4253.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	927	3,941,739	4253.94		92,369		56,982		122,931			(35,386)				
SPX/CS/250210/4090.46-4580.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	457	2,092,453	4580.30		120,530		97,636		152,012			(22,894)				
SPX/CS/250210/4090.46-4741.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	207	980,503	4741.63		69,698		56,459		88,561			(13,239)				
SPX/AVGCS/240209/10/40-90.46-4356.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America.National Association-NY	02/10/2023	02/09/2024	796	3,466,676	4356.34		109,046		67,270		161,730			(41,775)				
SPX/CS/240215/4147.60-4396.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/15/2023	02/15/2024	192	845,594	4396.46		28,678		18,024		37,113			(10,654)				
SPX/CS/240216/4079.09-4323.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/22/2023	02/16/2024	264	1,141,494	4323.84		35,856		23,021		51,699			(12,835)				
SPX/CS/240221/3997.34-4237.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/22/2023	02/21/2024	181	766,930	4237.18		25,702		16,631		35,693			(9,071)				
SPX/AVGCS/240223/25/39-70.04-4218.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	250	1,054,117	4218.17		32,045		21,152		53,948			(10,894)				
SPX/CS/240223/3970.04-4307.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	1,892	8,151,615	4307.49		358,897		236,892		520,515			(122,005)				
SPX_INDU_NDX/ARBCS/240-223/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	843,883	3,797,474	4.50		23,798		15,708		22,908			(8,090)				
SPX/CS/240223/3970.04-4317.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	4,676	20,187,289	4317.42		904,762		597,194		1,321,430			(307,568)				
SPX/CS/250225/3970.04-4684.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	278	1,301,849	4684.65		99,735		82,996		134,681			(16,739)				
SPX/CS/240223/3970.04-4208.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	10,237	43,078,673	4208.24		1,421,597		938,335		2,021,629			(483,262)				
SPX/CS/240223/3970.04-4228.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	15,727	66,496,522	4228.09		2,349,545		1,550,833		3,353,959			(798,712)				
SPX/CS/250225/3970.04-4786.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/25/2025	512	2,449,653	4786.63		202,768		168,737		277,747			(34,031)				
SPX/CS/240223/3970.04-4078.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	167	682,005	4078.51		11,551		7,625		15,319			(3,927)				
SPX/CS/250225/3970.04-4486.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/25/2025	405	1,816,327	4486.15		112,516		93,632		146,766			(18,884)				
SPX/CS/240125/3970.04-4337.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	01/25/2024	363	1,573,633	4337.27		73,547		46,391		109,593			(27,156)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240223/3970.04-4124.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	187	773,131	4124.08		17,847		11,780		24,237			(6,067)					
SPX/AVGCS/240223/25/3970.04-4263.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	214	914,167	4263.72		31,154		20,563		53,799			(10,581)					
SPX/CS/240223/3970.04-4059.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,722	6,991,427	4059.37		94,700		62,508		130,265			(32,193)					
SPX/CS/240125/3970.04-4386.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	01/25/2024	492	2,158,794	4386.91		110,381		69,625		166,842			(40,756)					
SPX_INDUI_NDX/ARBOS/240223/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	525,558	2,233,622	4.25		14,190		9,366		13,523			(4,824)					
SPX/CS/240223/3970.04-4267.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	3,975	16,965,533	4267.79		674,834		445,429		971,715			(229,405)					
SPX/CS/240125/3970.04-4317.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	01/25/2024	494	2,131,893	4317.42		95,470		60,219		141,668			(35,250)					
SPX/CS/240125/3970.04-4124.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	01/25/2024	383	1,578,137	4124.27		35,532		22,413		50,332			(13,120)					
SPX/CS/250225/3970.04-4506.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/25/2025	1,135	5,113,270	4506		322,113		268,052		425,733			(54,061)					
SPX/CS/240223/3970.04-4128.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,383	5,708,283	4128.84		132,114		87,203		184,154			(44,911)					
SPX/CS/240223/3970.04-4238.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	388	1,642,521	4238.02		60,085		39,659		85,695			(20,425)					
SPX/CS/240223/3970.04-4386.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	3,767	16,524,462	4386.93		844,759		557,589		1,259,072			(287,170)					
SPX/CS/250225/3970.04-4664.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	201	836,803	4664.8		70,543		58,704		94,976			(11,839)					
SPX/CS/250225/3970.04-4446.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/25/2025	569	2,531,331	4446.11		146,919		122,261		191,647			(24,658)					
SPX/CS/250225/3970.04-4605.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	245	1,128,625	4605.25		80,269		66,797		107,112			(13,472)					
SPX/CS/240223/3970.04-4257.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/24/2023	02/23/2024	1,372	5,843,905	4257.87		227,217		149,976		324,872			(77,241)					
SPX/CS/240223/3970.04-4198.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	4,613	19,367,660	4198.32		616,285		406,783		874,471			(209,502)					
SPX_INDUI_NDX/ARBOS/240223/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	992,599	6,700,043	6.75		38,116		25,159		39,150			(12,957)					
SPX/CS/240223/3970.04-4084.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,294	5,283,502	4084.48		90,384		59,659		124,924			(30,726)					
SPX/CS/240223/3970.04-4336.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	1,658	7,189,550	4336.76		336,780		222,294		492,737			(114,486)					
SPX/AVGCS/240223/25/3970.04-4247.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	652	2,770,902	4247.94		90,896		59,997		155,916			(30,899)					
SPX_INDUI_NDX/ARBOS/240223/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	8,558,352	51,350,112	6		299,542		197,715		303,203			(101,827)					
SPX/CS/250225/3970.04-4600.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	269	1,237,663	4600.15		87,566		72,869		116,750			(14,696)					
SPX/AVGCS/240223/25/3970.04-4228.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	1,121	4,738,662	4228.09		147,722		97,505		250,707			(50,217)					
SPX/CS/240223/3970.04-4168.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/23/2024	2,359	9,833,993	4168.24		277,245		182,997		390,061			(94,248)					
SPX/CS/240229/3970.15-4208.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/01/2023	02/29/2024	145	610,212	4208.36		19,972		13,408		28,572			(6,564)					
SPX/CS/240301/3951.39-4188.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/01/2023	03/01/2024	138	577,473	4188.47		19,275		12,975		27,079			(6,299)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240304/4045.64-4288.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	03/08/2023	03/04/2024	148	634,680	4288.38		20,035		13,809		28,810			(6,225)					
SPX/CS/250310/3861.59-4363.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	03/10/2023	03/10/2025	179	782,162	4363.6		47,830		40,749		64,966			(7,081)					
SPX/CS/240209/3861.59-4199.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Barclays Bank PLC	03/10/2023	02/09/2024	440	1,849,382	4199.48		82,733		55,749		125,891			(26,984)					
SPX/CS/240308/3861.59-4218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	1,641	6,924,882	4218.79		324,534		227,357		487,688			(97,177)					
SPX/CS/240308/3861.59-4151.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	03/10/2023	03/08/2024	3,740	15,524,470	4151.21		612,314		428,966		909,552			(183,348)					
SPX_INDU_NDX/ARBCS/240308/10/0.00%-6.75%..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Royal Bank of Canada	03/10/2023	03/08/2024	1,100,183	7,426,235	6.75		42,797		29,982		46,288			(12,815)					
SPX/AVGCS/240308/10/3861.59-4112.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Canada	03/10/2023	03/08/2024	1,126	4,632,420	4112.59		146,585		102,692		258,487			(43,893)					
SPX/CS/240209/3861.59-4218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	02/09/2024	889	3,749,574	4218.79		175,003		117,925		267,813			(57,078)					
SPX_INDU_NDX/ARBCS/240308/10/0.00%-4.50%..	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America, National Association-NY	03/10/2023	03/08/2024	672,583	3,026,624	4.5		18,832		13,193		19,392			(5,639)					
SPX/CS/240308/3861.59-4199.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	03/10/2023	03/08/2024	3,803	15,972,673	4199.48		712,344		499,043		1,072,019			(213,301)					
SPX/CS/240308/3861.59-4093.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	03/10/2023	03/08/2024	10,654	43,611,489	4093.29		1,427,658		1,000,167		2,088,598			(427,491)					
SPX/CS/240308/3861.59-4122.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Royal Bank of Canada	03/10/2023	03/08/2024	438	1,807,024	4122.25		65,747		46,060		96,313			(19,687)					
SPX/AVGCS/240308/10/3861.59-4131.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Canada	03/10/2023	03/08/2024	663	2,740,053	4131.9		91,677		64,225		163,355			(27,451)					
SPX/CS/240308/3861.59-4014.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	886	3,558,097	4014.73		81,247		56,919		115,916			(24,328)					
SPX/CS/250310/3861.59-4323.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America, National Association-NY	03/10/2023	03/10/2025	489	2,114,728	4323.27		121,248		103,298		163,940			(17,950)					
SPX/CS/240308/3861.59-3972.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	03/10/2023	03/08/2024	5,695	22,623,204	3972.77		382,627		268,055		543,191			(114,572)					
SPX/CS/250310/3861.59-4382.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	03/10/2023	03/10/2025	1,291	5,660,466	4382.9		355,089		302,520		484,712			(52,569)					
SPX/CS/240308/3861.59-4083.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	03/10/2023	03/08/2024	6,727	27,471,657	4083.63		865,065		606,034		1,265,321			(259,031)					
SPX/AVGCS/240308/10/3861.59-4102.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	458	1,881,015	4102.94		57,714		40,432		101,317			(17,282)					
SPX/CS/240209/3861.59-4267.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	02/09/2024	328	1,398,974	4267.06		72,544		48,884		111,286			(23,661)					
SPX/CS/240308/3861.59-4112.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	16,373	67,336,732	4112.59		2,358,368		1,652,190		3,468,378			(706,178)					
SPX/CS/250310/3861.59-4556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	419	1,911,039	4556.68		144,138		122,799		204,254			(21,339)					

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240308/3861.59-4054.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6KMKZ0031MB27	03/10/2023	03/08/2024	2,291	9,287,472	4054.52	259,174	181,568			375,699			(77,606)				
SPX/AVGCS/240308/10/3861.59-4147.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	03/10/2023	03/08/2024	214	887,076	4147.87	30,804	21,580			55,634			(9,224)				
SPX/CS/240308/3861.59-4141.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/10/2023	03/08/2024	747	3,094,628	4141.56	119,486	83,707			175,900			(35,778)				
SPX/CS/250310/3861.59-4479.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	03/10/2023	03/10/2025	402	1,800,633	4479.44	126,355	107,649			176,201			(18,706)				
SPX/CS/250310/3861.59-4476.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	03/10/2023	03/10/2025	260	1,162,442	4476.62	81,322	69,283			113,353			(12,039)				
SPX/CS/240308/3861.59-3948.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/10/2023	03/08/2024	521	2,056,132	3948.48	27,750	19,441			38,916			(8,309)				
SPX_INDJ_NDX/ARBCS/240308/10/00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/10/2023	03/08/2024	4,748,436	28,490,616	.6	164,771	115,433			179,226			(49,338)				
SPX/CS/240308/3861.59-4189.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY	B4TYDEB6KMKZ0031MB27	03/10/2023	03/08/2024	2,464	10,325,560	4189.83	450,137	315,350			675,704			(134,787)				
SPX/CS/250310/3861.59-4537.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	03/10/2023	03/10/2025	246	1,114,313	4537.37	82,601	70,373			116,655			(12,229)				
SPX/CS/240308/3861.59-4267.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDOJBJWY9T8XKCSX06	03/10/2023	03/08/2024	1,869	7,976,966	4267.09	410,035	287,256			625,882			(122,779)				
SPX/CS/240315/3891.93-4125.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/15/2023	03/15/2024	192	790,750	4125.45	26,207	18,667			37,480			(7,540)				
SPX/CS/240313/3855.76-4087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/15/2023	03/13/2024	134	547,673	4087.11	18,575	13,201			26,205			(5,374)				
SPX/CS/240315/3916.64-4151.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/22/2023	03/15/2024	136	564,623	4151.64	19,886	14,447			26,590			(5,439)				
SPX/CS/240320/3951.57-4188.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/22/2023	03/20/2024	132	552,903	4188.66	19,023	13,893			25,738			(5,130)				
SPX/CS/240315/3960.28-4197.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300ICGB70D06XZS54	03/22/2023	03/15/2024	140	587,706	4197.9	20,100	14,602			27,340			(5,497)				
SPX/CS/250325/3970.99-4665.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	03/24/2023	03/25/2025	245	1,144,329	4665.91	85,119	74,197			115,370			(10,922)				
SPX/CS/250325/3970.99-4487.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	551	2,472,628	4487.22	150,327	131,038			198,460			(19,289)				
SPX/CS/240325/3970.99-4229.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	13,005	54,999,001	4229.1	1,941,751	1,441,356			2,732,382			(500,395)				
SPX/CS/240325/3970.99-4388.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	1,543	6,769,146	4388.07	348,065	258,368			508,879			(89,697)				
SPX/AVGCS/240325/25/3970.99-4269.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	03/24/2023	03/25/2024	163	693,974	4269.08	24,336	18,065			41,580			(6,271)				
SPX_INDJ_NDX/ARBCS/240325/25/00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	03/24/2023	03/25/2024	1,813,309	10,879,854	.6	62,559	46,437			59,875			(16,122)				
SPX/CS/240223/3970.99-4338.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	03/24/2023	02/23/2024	1,124	4,875,425	4338.31	228,040	163,487			334,414			(64,553)				
SPX/CS/240325/3970.99-4152.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHI GCT1XBU11	03/24/2023	03/25/2024	128	533,031	4152.38	14,120	10,481			19,173			(3,639)				
SPX/CS/240325/3970.99-4318.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	3,501	15,118,230	4318.45	677,992	503,271			975,447			(174,721)				
SPX/CS/240325/3970.99-4199.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/24/2023	03/25/2024	6,362	26,715,829	4199.32	852,633	632,907			1,187,964			(219,726)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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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 Quarter-end (b)	
SPX/CS/240325/3970.99-4258.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	910	3,875,397	4258.89		150,680		111,849		212,253								
SPX/CS/240325/3970.99-4169.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	2,732	11,391,564	4169.54		322,218		239,182		445,584								
SPX/CS/250325/3970.99-4584.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2025	127	581,706	4584.51		40,107		34,961		53,444								
SPX/CS/240325/3970.99-4085.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	554	2,263,349	4085.75		39,158		29,067		52,822								
SPX_INDU_NDX/ARBCS/240325/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	1,042,027	7,033,682	6.75		39,284		29,161		38,298								
SPX/CS/250325/3970.99-4785.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	02/24/2023	03/25/2025	761	3,644,154	4785.95		293,594		255,922		410,609								
SPX/CS/240325/3970.99-4209.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/24/2023	03/25/2024	8,439	35,520,705	4209.25		1,175,199		872,347		1,641,783								
SPX_INDU_NDX/ARBCS/240325/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	744,874	3,351,933	4.5		20,410		15,150		18,843								
SPX/CS/240325/3970.99-4060.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	381	1,548,800	4060.34		21,206		15,741		28,413								
SPX/CS/250325/3970.99-4606.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	02/24/2023	03/25/2025	607	2,797,481	4606.35		195,582		170,487		263,933								
SPX/CS/240325/3970.99-4268.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/24/2023	03/25/2024	4,403	18,794,259	4268.81		746,876		554,404		1,060,608								
SPX/AVGGS/240325/25/3970.99-4229.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	1,097	4,637,630	4229.1		147,185		109,255		245,900								
SPX/CS/240325/3970.99-4239.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	531	2,249,490	4239.03		82,604		61,317		115,607								
SPX_INDU_NDX/ARBCS/240325/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	653,525	2,777,481	4.25		17,122		12,710		15,670								
SPX/CS/250325/3970.99-4507.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	02/24/2023	03/25/2025	1,108	4,991,927	4507.07		310,067		270,285		412,909								
SPX/CS/240325/3970.99-4079.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	480	1,956,953	4079.80		32,191		23,895		43,399								
SPX/CS/240325/3970.99-4337.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/24/2023	03/25/2024	2,087	9,054,508	4337.86		423,969		314,711		611,870								
SPX/CS/240223/3970.99-4318.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	02/23/2024	674	2,909,341	4318.45		130,553		93,596		190,376								
SPX/AVGGS/240325/25/3970.99-4248.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	515	2,187,027	4248.96		73,173		54,316		123,565								
SPX/CS/240325/3970.99-4129.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	482	1,989,285	4129.83		46,289		34,360		63,191								
SPX/CS/250325/3970.99-4446.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale (London)	02/24/2023	03/25/2025	580	2,579,965	4446.46		147,692		128,741		193,723								
SPX/CS/250325/3970.99-4685.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2025	334	1,566,943	4685.77		118,583		103,367		161,224								
SPX/CS/240223/3970.99-4387.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/24/2023	02/23/2024	2,631	11,544,279	4387.94		589,542		422,656		879,198								
SPX/AVGGS/240325/25/3970.99-4219.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	216	911,361	4219.18		28,134		20,884		46,705								
SPX/CS/240325/3970.99-4308.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/24/2023	03/25/2024	4,135	17,816,082	4308.52		781,445		580,064		1,121,250								
SPX/CS/240328/4027.81-4269.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/29/2023	03/28/2024	651	2,779,117	4269.48		92,288		69,087		126,148								
SPX/CS/240328/3971.27-4209.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/29/2023	03/28/2024	135	568,289	4209.55		19,711		14,756		26,253								

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)		
SPX/CS/240410/4109.11-4345.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41 Wells Fargo Bank, National	04/10/2023	04/10/2024	4,875	21,185,628	4345.38		687,156		537,441		893,053			(149,716)						
SPX/CS/240410/4109.11-4376.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSPPFMYMCJXF09	04/10/2023	04/10/2024	12,494	54,678,039	4376.2		1,966,357		1,537,933		2,569,571			(428,424)						
SPX/CS/250410/4109.11-4597.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	543	2,494,889	4597.9		143,144		127,594		177,522			(15,551)						
SPX/CS/240410/4109.11-4355.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	8,801	38,335,301	4355.66		1,287,486		1,006,973		1,678,536			(280,514)						
SPX/CS/250410/4109.11-4956.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	270	1,337,506	4956.54		108,798		96,979		141,604			(11,819)						
SPX/CS/240410/4109.11-4273.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	566	2,418,745	4273.54		57,212		44,747		73,176			(12,465)						
SPX/CS/250410/4109.11-4643.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2025	399	1,851,344	4643.29		113,521		101,204		141,397			(12,334)						
SPX/AVGCS/240410/10/4109.11-4415.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	04/10/2023	04/10/2024	197	868,308	4415.08		30,224		23,639		47,030			(6,585)						
SPX/CS/250410/4109.11-4763.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	282	1,340,960	4763.52		94,043		83,827		119,489			(10,216)						
SPX_INDU_NDX/ARBCS/240410/10/00%-6.00% .. 4314.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	1,044,020	6,264,120	6		37,480		29,314		31,529			(8,166)						
SPX/AVGCS/240410/10/4109.11-4365.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,578	19,753,119	4314.57		568,137		444,353		733,881			(123,784)						
SPX/CS/250410/4109.11-4272.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	04/10/2023	04/10/2024	158	691,613	4365.93		21,481		16,801		32,643			(4,680)						
SPX/CS/240308/4109.11-4828.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	03/08/2024	391	1,670,134	4272.84		39,366		29,947		50,909			(9,419)						
SPX/CS/250410/4109.11-4417.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	279	1,347,421	4828.2		100,168		89,286		128,302			(10,882)						
SPX/CS/240410/4109.11-4386.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,090	18,066,387	4417.29		729,378		570,464		961,212			(158,915)						
SPX/CS/240308/4109.11-4540.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	498	2,184,373	4386.47		81,236		63,537		106,101			(17,700)						
SPX/CS/240410/4109.11-4540.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	03/08/2024	211	956,577	4540.57		49,352		37,544		67,372			(11,808)						
SPX/CS/240410/4109.11-4468.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	1,808	8,209,137	4540.58		426,428		333,519		574,922			(92,909)						
SPX/CS/240410/4109.11-4458.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	03/08/2024	282	1,261,681	4468.66		57,277		43,573		77,004			(13,704)						
SPX/CS/240410/4109.11-4201.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,789	21,352,980	4458.38		950,553		743,449		1,262,474			(207,104)						
SPX_INDU_NDX/ARBCS/240410/10/00%-4.50% .. 4407.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	724,077	3,258,347	4		20,636		16,140		16,739			(4,496)						
SPX/CS/240410/4109.11-4468.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,388	6,118,871	4407.02		241,332		188,751		316,216			(52,581)						
SPX/CS/250410/4109.11-4848.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	2,015	9,006,332	4468.66		410,771		321,274		545,363			(89,498)						
SPX/AVGCS/240410/10/4109.11-4376.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/10/2023	04/10/2025	507	2,457,249	4848.75		186,043		165,832		238,490			(20,211)						
SPX/CS/250410/4109.11-4663.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	04/10/2023	04/10/2024	872	3,814,885	4376.2		121,432		94,974		185,853			(26,457)						

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240308/4109.11-4489.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	03/08/2024	566	2,541,267	4489.2		119,794		91,132		162,178				(28,662)				
SPX/CS/240410/4109.11-4228.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. 65GSEF7VJP5170UK5573	04/10/2023	04/10/2024	251	1,062,973	4228.04		19,215		15,029		23,695				(4,187)				
SPX/AVGCS/240410/10/4109.11-4396.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/10/2023	04/10/2024	428	1,883,682	4396.75		63,024		49,293		97,306				(13,732)				
SPX/CS/240410/4109.11-4489.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,839	8,257,027	4489.13		392,262		306,797		523,039				(85,465)				
SPX/CS/240410/4109.11-4222.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/10/2023	04/10/2024	684	2,886,413	4222.07		48,599		38,010		61,263				(10,589)				
SPX/CS/240410/4109.11-4345.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. 65GSEF7VJP5170UK5573	04/10/2023	04/10/2024	291	1,262,744	4345.38		41,340		32,333		53,229				(9,007)				
SPX_IND_NDX/ARBCS/240410/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/10/2023	04/10/2024	671,697	4,533,955	6.75		26,398		20,646		22,584				(5,751)				
SPX/CS/240405/4105.02-4351.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVQDLFKA70QJXC56	04/12/2023	04/05/2024	148	643,995	4351.32		21,786		17,070		28,287				(4,717)				
SPX/CS/240418/4154.87-4404.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/19/2023	04/18/2024	121	532,903	4404.16		18,252		14,724		22,858				(3,528)				
SPX/CS/240415/4137.64-4385.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/19/2023	04/15/2024	169	741,217	4385.9		25,693		20,685		32,035				(5,008)				
SPX/CS/240417/4151.32-4400.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/19/2023	04/17/2024	158	695,263	4400.4		23,860		19,235		29,857				(4,624)				
SPX/CS/240419/4154.52-4403.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/19/2023	04/19/2024	132	580,514	4403.79		19,858		16,031		24,901				(3,827)				
SPX/CS/240325/4071.63-4427.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	03/25/2024	1,009	4,466,873	4427.9		205,784		166,258		276,881				(39,526)				
SPX/AVGCS/240425/25/4071.63-4370.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	348	1,519,081	4370.82		53,349		43,961		84,159				(9,388)				
SPX/CS/240425/4071.63-4346.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	466	2,024,707	4346.47		76,436		62,985		99,586				(13,451)				
SPX/CS/240425/4071.63-4183.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/25/2023	04/25/2024	482	2,017,680	4183.55		34,247		28,220		43,163				(6,027)				
SPX_IND_NDX/ARBCS/240425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	673,326	2,693,304	4		17,708		14,592		14,368				(3,116)				
SPX/CS/240425/4071.63-4336.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVQDLFKA70QJXC56	04/25/2023	04/25/2024	14,007	60,739,719	4336.29		2,212,293		1,822,978		2,889,387				(389,314)				
SPX/CS/240425/4071.63-4448.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	1,346	5,988,193	4448.08		288,870		238,035		385,598				(50,835)				
SPX/CS/250425/4071.63-4912.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	272	1,338,633	4912.76		109,280		99,691		144,625				(9,589)				
SPX/AVGCS/240425/25/4071.63-4356.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	476	2,073,054	4356.64		70,716		58,272		110,426				(12,445)				
SPX/CS/240325/4071.63-4417.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	03/25/2024	159	701,671	4417.72		31,994		25,863		42,453				(6,149)				
SPX/CS/240425/4071.63-4315.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVQDLFKA70QJXC56	04/25/2023	04/25/2024	9,014	38,903,206	4315.93		1,322,708		1,089,941		1,722,894				(232,767)				
SPX/CS/240425/4071.63-4163.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/25/2023	04/25/2024	843	3,509,651	4163.24		49,324		40,644		61,938				(8,680)				
SPX/CS/240425/4071.63-4234.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300W0GB7006XZS54	04/25/2023	04/25/2024	611	2,588,067	4234.5		62,089		51,162		78,965				(10,926)				
SPX/AVGCS/240425/25/4071.63-4326.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	256	1,108,275	4326.11		34,943		28,794		53,719				(6,149)				
SPX/CS/250425/4071.63-4557.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	476	2,168,138	4557.34		124,747		113,801		156,416				(10,946)				
SPX/CS/240325/4071.63-4499.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	03/25/2024	274	1,234,709	4499.15		65,032		52,541		88,660				(12,491)				

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240425/4071.63-4188.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	276	1,155,038	4188.89		20,770		17,115		25,834				(3,655)			
SPX/CS/240425/4071.63-4499.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	1,710	7,691,860	4499.17		406,518		334,980		548,947				(71,538)			
SPX/CS/240425/4071.63-4274.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/25/2023	04/25/2024	3,476	14,857,940	4274.94		431,474		355,544		556,882				(75,930)			
SPX_INDUI_NDX/ARB/CS/240425/25/0.00-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	500,291	2,251,310	4.5		14,558		11,997		11,937				(2,562)			
SPX/CS/250425/4071.63-4718.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	166	783,110	4718.69		55,342		50,486		70,661				(4,856)			
SPX/CS/240425/4071.63-4366.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	812	3,547,612	4366.82		141,574		116,660		185,766				(24,914)			
SPX/CS/240425/4071.63-4305.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	04/25/2023	04/25/2024	4,930	21,227,270	4305.75		695,532		573,134		904,719				(122,398)			
SPX/CS/250425/4071.63-4802.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	592	2,840,972	4802.08		214,868		196,014		279,685				(18,853)			
SPX/CS/240425/4071.63-4229.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	307	1,297,926	4229.61		30,487		25,122		38,485				(5,365)			
SPX/CS/240425/4071.63-4427.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	2,575	11,401,734	4427.9		527,363		434,559		701,273				(92,804)			
SPX_INDUI_NDX/ARB/CS/240425/25/0.00-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	1,893,485	11,360,910	6		67,597		55,702		59,128				(11,896)			
SPX/CS/240425/4071.63-4377.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	3,363	14,720,903	4377		602,530		496,498		793,884				(106,032)			
SPX/CS/250425/4071.63-4600.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	194	892,479	4600.94		54,970		50,147		68,997				(4,823)			
SPX/CS/240425/4071.63-4417.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	673	2,974,739	4417.72		134,891		111,153		178,556				(23,738)			
SPX_INDUI_NDX/ARB/CS/240425/25/0.00-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	692,370	2,942,573	4.25		19,040		15,690		15,650				(3,351)			
SPX/CS/250425/4071.63-4723.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	359	1,693,659	4723.09		119,578		109,086		153,589				(10,492)			
SPX/AVGCS/240425/25/4071.63-4336.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	913	3,958,257	4336.29		128,225		105,660		198,325				(22,565)			
SPX/CS/240425/4071.63-4193.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	212	890,602	4193.78		16,688		13,751		20,711				(2,937)			
SPX_INDUI_NDX/ARB/CS/240425/25/0.00-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/25/2023	04/25/2024	737,031	4,974,959	6.75		28,671		23,625		25,651				(5,045)			
SPX/CS/250425/4071.63-4621.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	910	4,206,805	4621.3		264,640		241,419		335,078				(23,220)			
SPX/CS/240325/4071.63-4448.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	03/25/2024	398	1,770,135	4448.26		85,064		68,725		114,874				(16,338)			
SPX/CS/240423/4133.52-4381.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB7006XZS54	04/26/2023	04/23/2024	185	810,583	4381.53		26,170		21,600		35,048				(4,571)			
SPX/CS/240426/4055.99-4299.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB7006XZS54	04/26/2023	04/26/2024	164	703,396	4299.35		24,174		19,988		31,311				(4,187)			
SPX/CS/240424/4137.04-4385.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB7006XZS54	04/26/2023	04/24/2024	156	684,101	4385.26		22,023		18,187		29,529				(3,835)			
SPX/CS/240419/4133.52-4381.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WICGB7006XZS54	04/26/2023	04/19/2024	121	530,165	4381.53		17,109		14,087		22,953				(3,022)			
SPX/CS/240503/4090.75-4336.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 87GCMVDQLFKA700JXC56	05/03/2023	05/03/2024	60	258,685	4336.2		8,922		7,551		11,282				(1,371)			
SPX/CS/240426/4135.35-4383.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 87GCMVDQLFKA700JXC56	05/03/2023	04/26/2024	84	368,211	4383.47		12,689		10,701		15,909				(1,988)			
SPX/CS/240502/4119.58-4366.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 87GCMVDQLFKA700JXC56	05/03/2023	05/02/2024	101	441,042	4366.75		15,375		13,006		19,022				(2,369)			

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240426/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/26/2024	182	804,376	4419.65		26,996		22,766		34,234			(4,230)				
SPX/CS/240501/4167.87-4417.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	05/01/2024	122	538,989	4417.94		18,121		15,321		22,745			(2,800)				
SPX/CS/240430/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/30/2024	51	225,402	4419.65		7,568		6,395		9,581			(1,172)				
SPX/CS/240429/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/03/2023	04/29/2024	36	159,107	4419.65		5,342		4,512		6,764			(830)				
SPX/CS/240510/4137.64-4660.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	43	198,983	4660.64		11,875		10,283		15,565			(1,592)				
SPX/CS/250509/4137.64-4778.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	433	2,067,135	4778.97		142,641		133,092		177,339			(9,549)				
SPX/CS/240508/4138.12-4386.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	05/10/2023	05/08/2024	130	570,233	4386.41		19,390		16,775		24,362			(2,614)				
SPX/CS/240510/4137.64-4416.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	05/10/2023	05/10/2024	526	2,323,872	4416.93		87,295		75,591		110,164			(11,704)				
SPX/CS/250509/4137.64-4696.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	439	2,062,760	4696.39		129,577		120,902		159,447			(8,675)				
SPX/CS/250509/4137.64-4903.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	610	2,990,567	4903.1		228,898		213,575		290,068			(15,324)				
SPX/CS/240507/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	05/10/2023	05/07/2024	76	333,217	4384.43		11,347		9,813		14,250			(1,534)				
SPX/CS/240510/4137.64-4406.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	05/10/2023	05/10/2024	11,148	49,124,504	4406.59		1,785,086		1,545,745		2,253,242			(239,341)				
SPX/CS/240510/4137.64-4344.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/10/2024	1,447	6,287,332	4344.52		182,632		158,145		228,114			(24,487)				
SPX/CS/240410/4137.64-4262.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	71	304,187	4262.98		5,698		4,864		7,012			(834)				
SPX/CS/240510/4137.64-4261.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/09/2023	05/10/2024	31	134,100	4261.77		9,679		2,360		3,023			(365)				
SPX/CS/250509/4137.64-4636.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	450	2,087,535	4636.14		120,913		112,819		147,464			(8,095)				
SPX/CS/250509/4137.64-4996.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	43	214,195	4996.08		17,730		16,543		22,321			(1,187)				
SPX/CS/250509/4137.64-4799.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	05/10/2023	05/09/2025	91	434,863	4799.66		31,186		29,099		38,172			(2,088)				
SPX/CS/240410/4137.64-4303.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association Wells Fargo Bank, National	05/10/2023	04/10/2024	367	1,580,788	4303.15		37,848		32,309		47,309			(5,539)				
SPX/CS/240510/4137.64-4303.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	05/10/2023	05/10/2024	580	2,494,441	4303.15		59,483		51,507		73,704			(7,975)				
SPX/CS/250509/4137.64-4882.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	151	735,063	4882.42		56,544		52,758		70,015			(3,785)				
SPX_INDUX_ARBCS/240510/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Wells Fargo Bank, National	05/10/2023	05/10/2024	373,780	1,495,120		4	10,129		8,771		7,443			(1,358)				
SPX/CS/240510/4137.64-4551.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association Wells Fargo Bank, National	05/10/2023	05/10/2024	900	4,095,658	4551.76		208,118		180,214		269,446			(27,904)				
SPX/CS/240410/4137.64-4572.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	05/10/2023	04/10/2024	606	2,772,332	4572.09		144,513		123,364		190,899			(21,148)				

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240510/4137.64-4251.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	738	3,135,606	4251.43		53,099		45,980		65,076			(7,119)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	357,357	1,608,107	4.5		10,685		9,252		7,957			(1,433)					
SPX/CS/250509/4137.64-5097.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	82	419,167	5097.38		36,369		33,934		46,519			(2,435)					
SPX/CS/240410/4137.64-4520.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	177	800,740	4520.37		38,655		32,999		49,956			(5,657)					
SPX/CS/240510/4137.64-4231.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	523	2,213,982	4231.45		31,175		26,995		38,183			(4,180)					
SPX/CS/240410/4137.64-4751.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	36	173,278	4751.34		11,012		9,401		15,049			(1,612)					
SPX/CS/250509/4137.64-4965.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	172	853,862	4965.17		69,447		64,798		87,018			(4,649)					
SPX/CS/240410/4137.64-4499.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	04/10/2024	616	2,770,945	4499.68		127,145		108,538		165,302			(18,607)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	177,632	1,332,240	7.5		7,851		6,799		6,358			(1,053)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	537,710	2,285,268	4.25		15,325		13,270		11,341			(2,055)					
SPX/CS/240510/4137.64-4520.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,616	7,307,081	4520.37		351,141		304,061		451,459			(47,080)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	1,569,560	9,417,360	6		58,702		50,831		45,758			(7,871)					
SPX/CS/250509/4137.64-4592.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	27	126,243	4592.78		6,952		6,487		8,282			(465)					
SPX/CS/240510/4137.64-4437.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,545	6,857,302	4437.62		272,374		235,854		345,812			(36,519)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	585,057	3,949,135	6.75		23,929		20,720		19,016			(3,208)					
SPX/CS/250509/4137.64-4861.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	194	941,467	4861.73		71,271		66,500		87,981			(4,771)					
SPX/CS/240510/4137.64-4796.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	34	161,337	4796.46		10,776		9,332		14,570			(1,445)					
SPX/CS/250509/4137.64-4758.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	288	1,369,828	4758.29		94,244		87,935		114,699			(6,309)					
SPX/CS/240510/4137.64-4499.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	3,866	17,397,243	4499.72		801,466		694,007		1,027,457			(107,459)					
SPX/CS/240510/4137.64-4256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	261	1,113,110	4256.8		19,854		17,192		24,139			(2,662)					
SPX/CS/240510/4137.64-4489.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	2,367	10,625,440	4489.34		478,879		414,672		612,683			(64,207)					
SPX/CS/240510/4137.64-4447.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	3,994	17,764,305	4447.96		727,098		629,610		922,239			(97,488)					
SPX/AVGCS/240510/10/4137.64-4479.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	41	183,141	4479		6,937		6,006		10,583			(930)					

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/AVGCS/240510/10/4137.64-4427.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	487	2,155,773	4427.27		73,941		64,027		110,023				(9,914)				
SPX/CS/240506/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/06/2024	68	298,141	4384.43		10,152		8,775		12,752				(1,377)				
SPX/CS/240503/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/03/2024	101	442,827	4384.43		15,079		13,017		18,962				(2,062)				
SPX/CS/240509/4119.17-4366.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2024	67	292,543	4366.32		10,094		8,737		12,603				(1,357)				
SPX/CS/240510/4137.64-4385.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	9,036	39,630,329	4385.9		1,349,674		1,168,712		1,693,817				(180,962)				
SPX/AVGCS/240510/10/4137.64-4396.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	220	966,951	4396.24		30,760		26,636		45,018				(4,124)				
SPX/CS/240510/4137.64-4269.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	42	179,649	4269.23		3,512		3,041		4,280				(471)				
SPX/CS/240510/4137.64-4375.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	4,645	20,325,217	4375.55		666,937		577,515		836,389				(89,422)				
SPX/AVGCS/240510/10/4137.64-4437.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	181	801,711	4437.62		28,181		24,403		42,065				(3,779)				
SPX/AVGCS/240510/10/4137.64-4406.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	730	3,217,505	4406.59		105,135		91,039		154,700				(14,096)				
SPX/CS/240503/4061.22-4304.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/03/2024	88	378,830	4304.89		13,601		11,741		16,697				(1,860)				
SPX/CS/240516/4109.90-4356.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/16/2024	156	679,612	4356.49		24,450		21,642		29,341				(2,808)				
SPX/CS/240514/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/14/2024	70	306,006	4371.52		10,908		9,648		13,136				(1,260)				
SPX/CS/240510/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/10/2024	74	323,492	4371.52		11,540		10,192		13,905				(1,348)				
SPX/CS/240515/4136.28-4384.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/15/2024	129	565,595	4384.46		19,986		17,684		24,152				(2,302)				
SPX/CS/240513/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/13/2024	47	205,461	4371.52		7,324		6,476		8,821				(848)				
SPX/CS/240510/4130.62-4378.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/10/2024	61	267,086	4378.46		9,486		8,378		11,449				(1,108)				
SPX/CS/240517/4158.77-4408.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/17/2024	121	533,225	4408.3		18,482		16,365		22,555				(2,117)				
SPX/CS/240522/4192.63-4444.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/22/2024	154	684,405	4444.19		22,373		20,236		28,468				(2,137)				
SPX/CS/240524/4115.24-4362.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024	68	297,216	4362.15		10,366		9,382		12,787				(984)				
SPX/CS/240517/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/17/2024	65	288,828	4443.5		9,444		8,529		12,033				(915)				
SPX/CS/240520/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/20/2024	149	662,082	4443.5		21,653		19,573		27,555				(2,080)				
SPX/CS/240517/4198.05-4449.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/17/2024	36	160,197	4449.93		5,209		4,704		6,655				(505)				
SPX/CS/240523/4145.58-4394.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/23/2024	115	505,346	4394.31		17,205		15,567		21,480				(1,639)				
SPX/CS/240521/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/21/2024	130	577,655	4443.5		18,897		17,087		24,038				(1,810)				

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SCHEDULE DB - PART A - SECTION 1

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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 Quarter-end (b)		
SPX/CS/240524/4151.28-4524.90	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	90	406,472	4524.9		19,615		17,953		24,367			(1,662)						
SPX/CS/240524/4151.28-4291.55	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	215	920,973	4291.55		19,510		17,857		23,052			(1,653)						
SPX/AVGCS/240524/24/4151.28-4410.73	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	246	1,086,639	4410.73		34,875		31,919		50,111			(2,955)						
SPX/CS/250523/4151.28-4981.54	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	314	1,565,157	4981.54		129,647		124,192		158,639			(5,455)						
SPX/CS/240524/4151.28-4452.25	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,945	8,658,421	4452.25		353,602		323,636		433,139			(29,966)						
SPX/CS/250523/4151.28-4649.32	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	05/25/2023	05/23/2025	521	2,421,405	4649.32		144,639		138,553		169,569			(6,086)						
SPX/CS/240425/4151.28-4317.33	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	31	134,863	4317.33		3,333		3,025		4,005			(308)						
SPX/INDU_NDX/ARBCS/240524/24/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	658,379	2,633,516	4		18,040		16,511		12,782			(1,529)						
SPX/CS/240524/4151.28-4706.16	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	77	363,106	4706.16		22,549		20,638		29,274			(1,911)						
SPX/CS/240425/4151.28-4888.13	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	212	1,038,636	4888.13		70,124		63,651		97,981			(6,473)						
SPX/CS/250523/4151.28-4877.75	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	42	204,672	4877.75		15,799		15,134		19,024			(665)						
SPX/CS/240524/4151.28-4514.52	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	05/25/2023	05/24/2024	6,970	31,467,506	4514.52		1,484,108		1,358,336		1,843,442			(125,772)						
SPX/CS/240524/4151.28-4389.98	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	05/25/2023	05/24/2024	6,903	30,302,635	4389.98		1,021,263		934,715		1,236,963			(86,548)						
SPX/CS/240524/4151.28-4589.85	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	32	148,034	4589.85		8,007		7,328		10,074			(679)						
SPX/CS/250523/4151.28-4898.51	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	95	465,414	4898.51		36,484		34,949		44,094			(1,535)						
SPX/AVGCS/240524/24/4151.28-4441.87	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	327	1,451,120	4441.87		50,043		45,802		73,392			(4,241)						
SPX/CS/250523/4151.28-4919.27	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	318	1,562,328	4919.27		124,195		118,969		150,705			(5,226)						
SPX/CS/240425/4151.28-4594.57	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	241	1,107,885	4594.57		59,759		54,243		76,681			(5,516)						
SPX/CS/240524/4151.28-4462.63	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	05/25/2023	05/24/2024	2,622	11,702,179	4462.63		490,947		449,341		602,603			(41,606)						
SPX/INDU_NDX/ARBCS/240524/24/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	763,578	5,154,152	6.75		30,467		27,885		17,774			(2,582)						
SPX/INDU_NDX/ARBCS/240524/24/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	167,205	1,254,038	7.5		7,240		6,626		4,442			(614)						
SPX/CS/240425/4151.28-4535.27	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	511	2,317,870	4535.27		113,295		102,837		143,521			(10,458)						
SPX/CS/240524/4151.28-4312.35	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	49	211,267	4312.35		5,044		4,616		6,020			(427)						
SPX/CS/250523/4151.28-5107.35	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	103	525,262	5107.35		46,323		44,374		57,787			(1,949)						
SPX/CS/240524/4151.28-4265.44	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	324	1,380,429	4265.44		24,048		22,010		28,424			(2,038)						
SPX/AVGCS/240524/24/4151.28-4421.11	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	850	3,756,789	4421.11		122,757		112,354		178,940			(10,403)						
SPX/CS/250523/4151.28-4753.22	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	32	154,132	4753.22		10,567		10,123		12,515			(445)						
SPX/CS/250523/4151.28-4773.97	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	291	1,387,410	4773.97		97,239		93,148		115,559			(4,091)						

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SCHEDULE DB - PART A - SECTION 1

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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 Quarter-end (b)	
SPX/CS/240524/4151.28-4358.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	3,518	15,335,744	4358.84		458,612		419,747		551,921			(38,865)					
SPX/CS/240524/4151.28-4535.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,304	5,912,785	4535.27		290,633		266,003		362,418			(24,630)					
SPX/CS/250523/4151.28-4794.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/23/2025	398	1,909,221	4794.73		136,538		130,793		162,905			(5,745)					
SPX/CS/250523/4151.28-4690.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	28	133,600	4690.95		8,489		8,132		9,972			(357)					
SPX/CS/250523/4151.28-4815.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	73	353,612	4815.48		25,850		24,763		30,870			(1,088)					
SPX/CS/250523/4151.28-5009.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	107	535,896	5009.93		45,160		43,260		55,441			(1,900)					
SPX_INDU_NDX/ARB/CS/240524/24/0.00%-6.00%...4317.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	1,136,143	6,816,858		6	41,810		38,267		32,249			(3,543)					
SPX/CS/240524/4151.28-4514.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	04/25/2024	681	3,072,464	4514.52		144,370		131,044		181,898			(13,327)					
SPX/CS/240524/4151.28-4421.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	12,632	55,848,641	4421.11		2,079,249		1,903,041		2,541,044			(176,208)					
SPX_INDU_NDX/ARB/CS/240524/24/0.00%-4.25%...4711.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	185,619	788,881	4.25		5,346		4,893		2,208			(453)					
SPX/CS/250523/4151.28-4280.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	299	1,409,439	4280.80		91,893		88,027		108,347			(3,866)					
SPX/AVGCS/240524/24/4151.28-4452.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	479	2,050,126	4280.80		39,981		36,592		47,594			(3,388)					
SPX/CS/240524/4151.28-4566.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	172	764,355	4452.25		26,939		24,656		39,745			(2,283)					
SPX/CS/240524/4151.28-4244.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,499	6,844,942	4566.41		355,937		325,773		446,460			(30,164)					
SPX/CS/240524/4151.28-4504.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	4,431	18,808,796	4244.75		270,953		247,991		319,734			(22,962)					
SPX/CS/240524/4151.28-4278.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,689	7,609,542	4504.14		352,073		322,236		435,262			(29,837)					
SPX/CS/240524/4151.28-4270.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	77	328,036	4278.21		6,366		5,778		7,570			(588)					
SPX/AVGCS/240524/24/4151.28-4493.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	156	664,698	4270.84		12,146		11,117		14,303			(1,029)					
SPX/CS/240524/4151.28-4275.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	52	233,006	4493.76		8,825		8,077		13,344			(748)					
SPX/CS/240524/4151.28-4431.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	35	147,716	4275.82		2,811		2,573		3,304			(238)					
SPX/CS/240524/4151.28-4400.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	598	2,651,044	4431.49		102,068		93,418		124,665			(8,650)					
SPX_INDU_NDX/ARB/CS/240524/24/0.00%-4.50%...98-130.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	9,277	40,823,792	4400.36		1,426,136		1,305,277		1,730,812			(120,859)					
IBLDV7E/CS/240425/122.98-131.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	509,435	2,292,458	4.5		15,334		14,034		11,055			(1,299)					
IBLDV7E/CS/240524/122.98-131.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	7,264	951,674	131.01		20,815		19,051		24,325			(1,764)					
SPX/CS/240531/4179.83-4430.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/31/2024	89	393,488	4430.62		13,728		12,657		16,376			(1,071)					
SPX/CS/240530/4205.52-4457.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/30/2024	110	490,364	4457.85		16,801		15,487		20,262			(1,314)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CS/240528/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/28/2024	79	352,165	4457.78		12,059		11,110		14,547			(948)				
SPX/CS/240529/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/29/2024	54	240,720	4457.78		8,244		7,598		9,942			(647)				
SPX/CS/240524/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/24/2024	152	677,583	4457.78		23,200		21,354		28,030			(1,845)				
SPX/CS/240603/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/03/2024	37	167,954	4539.31		5,823		5,478		6,616			(345)				
SPX/CS/240604/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/04/2024	47	213,348	4539.31		7,398		6,960		8,404			(438)				
SPX/CS/240605/4273.79-4530.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/05/2024	98	443,962	4530.22		15,507		14,592		17,577			(915)				
SPX/CS/240606/4283.85-4540.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/06/2024	101	458,629	4540.88		15,899		14,964		18,065			(935)				
SPX/CS/240531/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	05/31/2024	133	603,728	4539.31		20,932		19,683		23,801			(1,249)				
SPX/CS/240531/4221.02-4474.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	05/31/2024	73	326,622	4474.28		11,874		11,166		13,325			(708)				
SPX/CS/240607/4267.52-4523.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/07/2024	80	364,093	4523.57		13,049		12,284		14,477			(765)				
SPX/CS/240610/4298.86-4422.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	144	635,835	4422.67		11,767		11,207		12,749			(560)				
SPX_INDU_NDX/ARBCS/240610/10.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/09/2023	06/10/2024	180,292	1,352,190	7.5		7,374		7,023		5,653			(351)				
SPX/AVGCS/240610/10/4298.86-4653.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	42	195,742	4653.52		7,088		6,751		9,250			(338)				
SPX/CS/240610/4298.86-4728.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	751	3,553,639	4728.94		180,487		171,893		208,669			(8,595)				
SPX/CS/240610/4298.86-4621.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	2,610	12,063,450	4621.27		501,019		477,185		567,294			(23,859)				
SPX/CS/240610/4298.86-4411.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	26	114,326	4411.92		1,916		1,825		2,104			(91)				
SPX_INDU_NDX/ARBCS/240610/10.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/09/2023	06/10/2024	236,321	1,004,364	4.25		6,475		6,167		4,383			(308)				
SPX/CS/250610/4298.86-5072.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	135	682,462	5072.65		53,175		51,914		59,698			(1,261)				
SPX/AVGCS/240610/10/4298.86-4567.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	187	853,317	4567.54		26,503		25,241		33,720			(1,262)				
SPX/CS/240610/4298.86-4513.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,377	6,216,142	4513.8		185,214		176,418		206,672			(8,821)				
SPX/CS/240610/4298.86-4664.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	714	3,329,640	4664.26		151,353		144,146		173,086			(7,207)				
SPX/AVGCS/240610/10/4298.86-4610.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	225	1,038,646	4610.53		35,057		33,388		45,354			(1,669)				
SPX/CS/240610/4298.86-4610.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,313	6,054,118	4610.53		244,423		232,783		276,907			(11,639)				
SPX/CS/250610/4298.86-5094.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	473	2,409,853	5094.15		190,285		185,773		214,419			(4,512)				
SPX/AVGCS/240610/10/4298.86-4599.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	440	2,024,297	4599.78		66,783		63,603		86,400			(3,180)				
SPX/CS/240610/4298.86-4696.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,087	5,106,483	4696.5		246,671		234,949		283,108			(11,747)				
SPX/CS/250610/4298.86-4813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	471	2,265,395	4813		135,284		132,076		148,591			(3,208)				
SPX/CS/250610/4298.86-5226.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	418	2,183,828	5226.1		185,385		180,989		210,974			(4,395)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240510/4298.86-4696.50	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	904	4,246,445	4696.50		202,858		192,314		235,213			(10,546)					
SPX/AVGCS/240610/10/4298.86-4578.29	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	SunTrust Bank 1YDOJBGJW9T8XKCSX06	06/09/2023	06/10/2024	919	4,206,308	4578.29		133,101		126,763		170,803			(6,338)					
SPX/CS/240610/4298.86-4589.03	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	385	1,768,652	4589.03		67,500		64,286		76,236			(3,214)					
SPX/CS/240510/4298.86-4427.83	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	28	126,131	4427.83		2,670		2,531		2,650			(139)					
SPX/CS/250610/4298.86-4965.18	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	379	1,882,011	4965.18		134,169		130,988		149,224			(3,181)					
SPX/CS/240510/4298.86-4443.73	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	59	264,170	4443.73		5,827		5,524		6,186			(303)					
SPX/CS/250610/4298.86-4879.34	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	336	1,637,990	4879.34		106,358		103,836		117,781			(2,522)					
SPX/CS/240610/4298.86-4439.13	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	48	212,390	4439.13		4,607		4,388		4,786			(219)					
SPX_INDU_NDX/ARB/CS/240610/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	1,515,769	9,094,614	6		53,658		51,103		38,784			(2,555)					
SPX/CS/240610/4298.86-4578.29	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	13,082	59,894,755	4578.29		2,218,072		2,112,450		2,501,139			(105,622)					
SPX/CS/240610/4298.86-4395.58	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	335	1,470,442	4395.58		21,326		20,311		23,333			(1,016)					
SPX/CS/240510/4298.86-4465.66	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	43	190,678	4465.66		4,828		4,577		5,082			(251)					
SPX/CS/250610/4298.86-4986.68	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	127	634,515	4986.68		46,221		45,125		51,405			(1,096)					
SPX/CS/250610/4298.86-4943.69	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	316	1,561,573	4943.69		108,767		106,188		121,051			(2,579)					
SPX/CS/240510/4298.86-4470.81	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	36	161,467	4470.81		4,239		4,018		4,424			(220)					
SPX/CS/250610/4298.86-5330.82	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	217	1,156,609	5330.82		102,132		99,710		116,900			(2,422)					
SPX/CS/240610/4298.86-4880.68	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	82	398,613	4880.68		24,120		22,972		28,406			(1,149)					
SPX_INDU_NDX/ARB/CS/240610/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	561,207	2,525,432	4.50		16,107		15,340		10,985			(767)					
SPX/CS/240610/4298.86-4675.01	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	4,285	20,031,248	4675.01		929,818		885,541		1,065,041			(44,277)					
SPX/CS/240610/4298.86-4470.81	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	287	1,282,627	4470.81		31,449		29,951		34,876			(1,498)					
SPX_INDU_NDX/ARB/CS/240610/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	970,891	6,553,514	6.75		37,185		35,414		27,671			(1,771)					
SPX/CS/250610/4298.86-5051.16	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	32	162,096	5051.16		12,664		12,364		13,929			(300)					
SPX/CS/240610/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	8,414	38,338,939	4556.79		1,329,928		1,266,598		1,495,431			(63,330)					
SPX/CS/250610/4298.86-5161.19	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	186	958,721	5161.19		78,816		76,947		89,280			(1,869)					
SPX/CS/250610/4298.86-4857.71	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	76	369,296	4857.71		23,596		23,036		25,813			(559)					
SPX_INDU_NDX/ARB/CS/240610/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	264,800	1,059,200	4		6,938		6,607		4,638			(330)					
SPX/CS/240610/4298.86-4546.04	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	3,028	13,763,929	4546.04		461,792		439,802		517,441			(21,990)					
SPX/CS/240510/4298.86-4759.10	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	257	1,222,694	4759.10		63,870		60,549		74,986			(3,320)					

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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 Quarter-end (b)	
SPX/CS/240607/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/07/2024	61	276,525	4556.79		9,861		9,387		10,794			(474)					
SPX/CS/240610/4298.86-4417.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	174	769,083	4417.08		13,585		12,938		14,764			(647)					
SPX/CS/240510/4298.86-4675.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	796	3,722,903	4675.01		171,373		162,463		198,003			(8,909)					
SPX/CS/240612/4338.93-4599.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/14/2023	06/12/2024	61	280,555	4599.27		10,153		9,754		10,663			(399)					
SPX/CS/240614/4372.59-4634.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/14/2023	06/14/2024	82	381,168	4634.95		13,467		12,964		14,168			(528)					
SPX/CS/240613/4369.01-4631.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/14/2023	06/13/2024	127	588,156	4631.15		20,752		19,951		21,913			(814)					
SPX/CS/240607/4293.93-4551.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/14/2023	06/07/2024	45	204,821	4551.57		7,662		7,356		8,019			(306)					
SPX/CS/240614/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/21/2023	06/14/2024	181	846,025	4674.17		28,993		28,414		30,577			(578)					
SPX/CS/240617/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/21/2023	06/17/2024	118	551,552	4674.17		18,941		18,567		19,932			(375)					
SPX/CS/240618/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/21/2023	06/18/2024	63	294,473	4674.17		10,114		9,916		10,645			(199)					
SPX/CS/240614/4425.84-4691.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/21/2023	06/14/2024	114	534,818	4691.39		18,094		17,733		19,058			(361)					
SPX/CS/240621/4365.69-4627.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/21/2023	06/21/2024	161	744,739	4627.63		26,740		26,217		27,852			(523)					
SPX/CS/240620/4388.71-4652.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/21/2023	06/20/2024	189	879,234	4652.03		30,709		30,107		32,342			(602)					
SPX/CS/250625/4348.33-5131.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2025	150	770,722	5131.03		60,743		60,490		65,742			(254)					
SPX/CS/240621/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/21/2024	121	555,933	4609.23		19,667		19,501		21,038			(167)					
SPX/CS/250625/4348.33-5022.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2025	315	1,581,403	5022.32		113,916		113,440		122,437			(476)					
SPX/CS/240625/4348.33-4750.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCJFXT09	06/23/2023	06/25/2024	1,460	6,938,137	4750.55		339,762		336,915		371,366			(2,847)					
SPX/CS/240524/4348.33-4810.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	05/24/2024	329	1,584,581	4810.21		83,511		82,744		92,707			(766)					
SPX/CS/240524/4348.33-4483.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	05/24/2024	44	197,764	4483.14		3,932		3,896		4,164			(36)					
SPX/CS/240524/4348.33-4728.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCJFXT09	06/23/2023	05/24/2024	1,878	8,882,379	4728.81		414,103		410,303		454,661			(3,799)					
SPX/CS/240625/4348.33-4674.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCJFXT09	06/23/2023	06/25/2024	3,407	15,927,497	4674.45		669,696		664,084		725,618			(5,612)					
SPX_INDU_NDX/ARBCS/240625/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2024	1,784,994	10,709,964		6	64,260		63,721		44,705			(538)					
SPX/CS/240625/4348.33-4489.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2024	45	203,019	4489.96		4,208		4,172		4,444			(35)					
SPX/CS/240625/4348.33-4478.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	06/23/2023	06/25/2024	674	3,017,196	4478.78		57,795		57,311		61,178			(484)					
SPX/CS/240625/4348.33-4783.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association KB1H1DSRPFMYMCJFXT09	06/23/2023	06/25/2024	2,402	11,489,535	4783.28		593,263		588,292		650,897			(4,971)					

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CS/240625/4348.33-4728.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	3,546	16,769,634	4728.81		789,522		782,906		861,095								
SPX/CS/250625/4348.33-5000.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	337	1,687,226	5000.58		118,986		118,489		127,718								
SPX/CS/250625/4348.33-5352.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	128	683,815	5352.08		60,557		60,304		65,881								
SPX/CS/240625/4348.33-4598.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	4,448	20,451,259	4598.36		696,213		690,379		746,067								
SPX_INDUI_NDX/ARBCS/240625/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	376,396	1,505,584	4		10,087		10,003		6,449								
SPX/CS/250625/4348.33-4913.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	30	147,652	4913.61		9,473		9,434		10,097								
SPX/CS/240625/4348.33-4717.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	5,682	26,807,949	4717.94		1,237,860		1,227,487		1,346,566								
SPX_INDUI_NDX/ARBCS/240625/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	429,698	1,933,641	4.5		12,590		12,485		8,230								
SPX/CS/240625/4348.33-4473.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	386	1,726,499	4473.56		31,852		31,585		33,696								
SPX_INDUI_NDX/ARBCS/240625/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	899,180	3,821,515	4.25		25,267		25,055		16,317								
SPX/CS/240625/4348.33-4467.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	128	573,057	4467.91		10,206		10,121		10,710								
SPX/CS/250625/4348.33-5044.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	161	809,932	5044.06		59,628		59,379		64,073								
SPX_INDUI_NDX/ARBCS/240625/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	1,374,034	9,274,730	6.75		53,587		53,138		38,340								
SPX/CS/240625/4348.33-4739.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	148	702,674	4739.68		33,973		33,689		36,853								
SPX/CS/250625/4348.33-5109.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	311	1,587,972	5109.29		123,118		122,604		133,199								
SPX/CS/240625/4348.33-4446.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	695	3,089,365	4446.28		45,320		44,940		47,813								
SPX/CS/240625/4348.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	12,112	56,092,611	4630.97		2,106,765		2,089,111		2,271,098								
SPX/AVGCS/240625/25/43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	37	172,775	4707.07		6,304		6,252		7,583								
SPX/CS/240625/4348.33-4641.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	426	1,976,629	4641.84		76,843		76,199		82,595								
SPX/CS/240524/4348.33-4750.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	05/24/2024	457	2,169,222	4750.55		105,036		104,072		115,597								
SPX/AVGCS/240625/25/43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	154	719,897	4663.58		24,701		24,494		29,376								
SPX_INDUI_NDX/ARBCS/240625/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	169,197	1,268,978	7.5		7,039		6,980		5,195								
SPX/CS/240625/4348.33-4565.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	2,593	11,839,745	4565.75		358,349		355,346		382,419								
SPX/CS/250625/4348.33-5152.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	466	2,401,750	5152.77		191,937		191,135		208,052								

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/AVGCS/240625/25/43-48.33-4620.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	270	1,245,425	4620.1		39,268		38,938		46,073								
SPX/CS/250625/4348.33-5218.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	521	2,720,498	5218		226,028		225,083		245,758								
SPX/CS/240524/4348.33-4522.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	05/24/2024	127	573,792	4522.26		14,345		14,213		15,261								
SPX/AVGCS/240625/25/43-48.33-4652.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	414	1,923,991	4652.71		64,732		64,190		76,775								
SPX/CS/250625/4348.33-4935.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	338	1,666,327	4935.35		109,523		109,065		117,121								
SPX/CS/240624/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/24/2024	26	121,464	4609.23		4,297		4,261		4,595								
SPX/CS/250625/4348.33-4978.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	56	278,423	4978.84		19,234		19,154		20,587								
SPX/AVGCS/240625/25/43-48.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	748	3,462,442	4630.97		111,188		110,257		131,565								
SPX/CS/240625/4348.33-5000.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	61	304,176	5000.63		19,414		19,251		21,797								
SPX/CS/240625/4348.33-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	629	2,844,626	4522.26		70,815		70,221		75,206								
SPX/CS/250625/4348.33-4868.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	408	1,984,178	4868.83		119,968		119,467		127,539								
SPX/CS/250625/4348.33-5249.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	99	521,722	5249.43		44,167		43,983		47,952								
SPX/CS/240625/4348.33-4882.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	38	184,676	4882.87		10,789		10,698		11,949								
SPX/CS/240625/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/23/2023	06/25/2024	11,045	50,911,095	4609.23		1,791,494		1,776,482		1,926,250								
SPX/CS/240625/4348.33-4663.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	1,257	5,860,671	4663.58		239,892		237,881		259,756								
SPX/CS/240628/4376.86-4639.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/28/2024	127	589,070	4639.47		20,895		20,895		21,897	1,002							
SPX/CS/240626/4328.82-4588.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/26/2024	149	683,694	4588.55		25,209		25,209		26,200	991							
SPX/CS/240621/4381.89-4644.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/21/2024	59	274,043	4644.8		9,695		9,695		10,133	438							
SPX/CS/240627/4378.41-4641.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/27/2024	78	362,007	4641.11		12,865		12,865		13,439	574							
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										137,027,845	119,746,179		133,980,867	XXX	357,383,070	3,005		(87,099,377)					
SPX/CLQ/230710/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	5,159,034	10,833,971	2.100		137,230		3,833										
SPX/CLQ/230710/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	1,322,838	3,042,527	2.300		39,950		1,116										
SPX/CLQ/230710/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	796,895	1,593,790	2.000		19,763		552										
SPX/CLQ/230710/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/08/2022	07/10/2023	727,422	1,382,102	1.900		16,876		471										
SPX/CLQ/230725/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	4,188,998	8,796,896	2.100		111,427		7,781										
SPX/CLQ/230725/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	1,652,882	3,801,629	2.300		49,421		3,451		4,489								

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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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 Quarter-end (b)
SPX/CLQ/230725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2022	07/25/2023	611,466	1,650,958	2.700	22,563			1,576		14,073			(11,282)				
SPX/CLQ/230725/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	1,292,691	2,456,113	1.900	30,249			2,112					(15,124)				
SPX/CLQ/230725/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2023	1,163,962	2,327,924	2.000	29,099			2,032					(14,550)				
SPX/CLQ/230810/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	6,762,125	14,200,463	2.100	185,958			20,777					(92,979)				
SPX/CLQ/230810/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	875,991	2,014,779	2.300	27,769			3,103					(13,884)				
SPX/CLQ/230810/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	1,491,617	2,834,072	1.900	35,799			4,000					(17,899)				
SPX/CLQ/230810/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2022	08/10/2023	733,341	1,466,682	2.000	19,507			2,180					(9,753)				
SPX/CLQ/230825/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	1,205,212	2,771,988	2.300	40,013			6,182		1,163			(20,119)				
SPX/CLQ/230825/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	873,989	1,747,978	2.000	23,947			3,700					(12,041)				
SPX/CLQ/230825/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	4,807,894	10,096,577	2.100	140,871			21,764					(70,831)				
SPX/CLQ/230825/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/25/2023	616,473	1,171,299	1.900	15,843			2,448					(7,966)				
SPX/CLQ/230825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/25/2023	698,747	1,886,617	2.700	27,461			4,243		8,575			(13,808)				
SPX/CLQ/230908/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	4,029,696	8,462,362	2.100	114,443			21,922					(57,705)				
SPX/CLQ/230908/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	901,082	1,802,164	2.000	24,149			4,626					(12,177)				
SPX/CLQ/230908/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	1,139,799	2,621,538	2.300	36,132			6,921					(18,218)				
SPX/CLQ/230908/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	636,746	1,400,841	2.200	19,039			3,647					(9,600)				
SPX/CLQ/230925/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	1,081,134	2,486,608	2.300	31,677			7,521		98,500			(15,839)				
SPX/CLQ/230925/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	738,544	1,403,234	1.900	16,396			3,893		50,695			(8,198)				
SPX/CLQ/230925/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	5,450,562	11,446,180	2.100	140,079			33,259		436,489			(70,040)				
SPX/CLQ/230925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National Association	09/23/2022	09/25/2023	633,477	1,710,388	2.700	22,869			5,430		70,874			(11,434)				
SPX/CLQ/230925/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	668,980	1,337,960	2.000	15,989			3,796		49,903			(7,994)				
SPX/CLQ/230925/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	703,993	1,548,785	2.200	19,360			4,597		60,252			(9,680)				
SPX/CLQ/231010/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	648,985	1,233,072	1.900	14,213			3,970		27,697			(7,106)				
SPX/CLQ/231010/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	771,156	1,542,312	2.000	18,199			5,084		36,378			(9,100)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CLQ/231010/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	1,212,959	2,789,806	2.300	34,327			9,588		73,675			(17,163)				
SPX/CLQ/231010/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	4,007,380	8,415,498	2.100	100,986			28,208		207,095			(50,493)				
SPX/CLQ/231025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	678,745	1,832,612	2.700	23,552			7,566		61,362			(11,776)				
SPX/CLQ/231025/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	601,911	1,143,631	1.900	12,580			4,041		32,958			(6,290)				
SPX/CLQ/231025/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	659,561	1,319,122	2.000	14,708			4,725		39,397			(7,354)				
SPX/CLQ/231025/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	2,016,348	4,637,600	2.300	55,651			17,877		148,061			(27,826)				
SPX/CLQ/231025/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	3,749,715	7,874,402	2.100	90,368			29,029		241,086			(45,184)				
SPX/CLQ/231110/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	789,701	1,500,432	1.900	18,542			6,790		26,117			(9,349)				
SPX/CLQ/231110/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	873,110	1,746,220	2.000	21,828			7,993		32,004			(11,006)				
SPX/CLQ/231110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	2,773,889	5,825,167	2.100	74,451			27,264		111,666			(37,540)				
SPX/CLQ/231110/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	1,189,061	2,734,840	2.300	36,314			13,298		56,495			(18,310)				
SPX/CLQ/231124/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	5,458,357	11,462,550	2.100	156,109			63,323		282,271			(78,714)				
SPX/CLQ/231124/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	1,281,339	2,947,080	2.300	41,387			16,788		75,737			(20,869)				
SPX/CLQ/231124/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	747,197	2,017,432	2.700	30,486			12,366		54,236			(15,372)				
SPX/CLQ/231124/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	711,983	1,352,768	1.900	17,800			7,220		31,280			(8,975)				
SPX/CLQ/231124/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	660,141	1,320,282	2.000	17,692			7,176		31,694			(8,921)				
SPX/CLQ/231208/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	1,016,240	2,337,352	2.300	33,333			14,835		53,643			(16,807)				
SPX/CLQ/231208/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	803,996	1,607,992	2.000	21,869			9,733		33,469			(11,027)				
SPX/CLQ/231208/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	634,035	1,204,667	1.900	16,041			7,139		24,053			(8,088)				
SPX/CLQ/231208/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	3,454,399	7,254,238	2.100	100,414			44,691		156,610			(50,631)				
SPX/CLQ/231222/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	3,879,852	8,147,689	2.100	110,188			53,538		323,241			(55,716)				
SPX/CLQ/231222/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	1,194,688	2,747,782	2.300	38,111			18,517		109,683			(19,271)				
SPX/CLQ/231222/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	689,582	1,861,871	2.700	26,825			13,033		73,749			(13,564)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SPX/CLQ/231222/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	661,439	1,190,590	1.800	15,213			7,392		45,786			(7,693)				
SPX/CLQ/231222/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	808,315	1,616,630	2.000	21,501			10,447		63,859			(10,872)				
SPX/CLQ/240110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	3,764,970	7,906,437	2.100		112,573		59,745		188,383			(52,827)				
SPX/CLQ/240110/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	1,119,391	2,574,599	2.300		37,500		19,902		64,752			(17,598)				
SPX/CLQ/240110/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	821,003	1,642,006	2.000		22,578		11,983		37,852			(10,595)				
SPX/CLQ/240125/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	2,508,702	5,770,015	2.300		92,320		52,865		190,279			(39,455)				
SPX/CLQ/240125/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	1,334,770	2,669,540	2.000		41,244		23,618		87,155			(17,627)				
SPX/CLQ/240125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	4,907,860	10,306,506	2.100		161,469		92,461		338,053			(69,008)				
SPX/CLQ/240125/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	573,079	1,088,850	1.900		16,562		9,484		35,141			(7,078)				
SPX/CLQ/240125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	815,971	2,203,122	2.700		36,066		20,652		71,686			(15,414)				
SPX/CLQ/240209/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	1,124,927	2,587,332	2.300		41,397		25,538		52,862			(15,859)				
SPX/CLQ/240209/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	661,136	1,256,158	1.900		19,107		11,787		22,663			(7,320)				
SPX/CLQ/240209/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	863,398	2,331,175	2.700		38,335		23,649		51,144			(14,686)				
SPX/CLQ/240209/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	6,139,780	12,893,538	2.100		201,999		124,613		249,798			(77,385)				
SPX/CLQ/240209/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	1,379,944	2,759,888	2.000		42,640		26,305		51,731			(16,335)				
SPX/CLQ/240223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	5,085,852	13,731,800	2.700		223,269		147,370		488,248			(75,899)				
SPX/CLQ/240223/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	685,492	1,302,435	1.900		19,331		12,759		46,537			(6,571)				
SPX/CLQ/240223/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	805,408	1,852,438	2.300		29,236		19,298		67,003			(9,939)				
SPX/CLQ/240223/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	5,723,422	12,019,186	2.100		184,867		122,022		434,120			(62,844)				
SPX/CLQ/240223/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	927,695	1,855,390	2.000		28,016		18,492		66,877			(9,524)				
SPX/CLQ/240308/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	5,045,922	10,596,436	2.100		154,910		108,524		377,875			(46,385)				
SPX/CLQ/240308/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	1,100,221	2,200,442	2.000		31,576		22,121		78,084			(9,455)				
SPX/CLQ/240308/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	840,754	1,849,659	2.200		27,409		19,201		66,198			(8,207)				
SPX/CLQ/240308/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	717,446	1,363,147	1.900		19,228		13,470		48,053			(5,757)				
SPX/CLQ/240308/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/10/2023	03/08/2024	701,623	1,613,733	2.300		24,206		16,958		57,901			(7,248)				
SPX/CLQ/240325/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/24/2023	03/25/2024	6,099,990	12,809,979	2.100		189,100		140,368		461,955			(48,732)				

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)	
SPX/CLQ/240325/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	776,481	1,708,258	2.200		25,857		19,193		61,807			(6,663)					
SPX/CLQ/240325/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	531,969	1,010,741	1.900		14,629		10,859		35,898			(3,770)					
SPX/CLQ/240325/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	597,859	1,375,076	2.300		21,045		15,621		49,872			(5,423)					
SPX/CLQ/240325/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	1,376,222	2,752,444	2.000		40,599		30,136		98,828			(10,462)					
SPX/CLQ/240325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	03/24/2023	03/25/2024	2,366,331	6,389,094	2.700		100,569		74,652		228,971			(25,917)					
SPX/CLQ/240410/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	816,328	1,877,554	2.300		29,796		23,304		56,655			(6,492)					
SPX/CLQ/240410/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	1,061,104	2,122,208	2.000		32,470		25,395		63,405			(7,074)					
SPX/CLQ/240410/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	6,759,152	14,194,219	2.100		219,672		171,811		426,156			(47,862)					
SPX/CLQ/240410/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	557,539	1,059,324	1.900		16,001		12,515		31,430			(3,486)					
SPX/CLQ/240410/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	643,505	1,415,711	2.200		22,201		17,364		42,641			(4,837)					
SPX/CLQ/240425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2023	04/25/2024	4,423,456	9,289,258	2.100		144,205		118,828		291,085			(25,377)					
SPX/CLQ/240425/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2023	04/25/2024	691,505	1,521,311	2.200		23,857		19,659		47,734			(4,198)					
SPX/CLQ/240425/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2023	04/25/2024	624,899	1,187,308	1.900		17,872		14,727		36,782			(3,145)					
SPX/CLQ/240425/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2023	04/25/2024	615,572	1,662,044	2.700		26,962		22,217		51,731			(4,745)					
SPX/CLQ/240425/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2023	04/25/2024	2,244,168	4,488,336	2.000		68,672		56,587		140,303			(12,085)					
SPX/CLQ/240510/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	04/25/2023	04/25/2024	1,752,224	4,030,115	2.300		63,956		52,701		126,481			(11,255)					
SPX/CLQ/240510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2023	05/10/2024	2,628,211	5,387,833	2.050		86,468		74,875		146,237			(11,593)					
SPX/CLQ/240510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2023	05/10/2024	1,044,066	2,192,539	2.100		35,394		30,648		59,807			(4,746)					
SPX/CLQ/240510/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2023	05/10/2024	740,001	1,443,002	1.950		22,866		19,800		38,702			(3,066)					
SPX/CLQ/240510/10/2.34%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2023	05/10/2024	1,358,830	3,179,662	2.340		52,315		45,301		88,168			(7,014)					
SPX/CLQ/240510/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2023	05/10/2024	770,682	1,656,966	2.150		26,897		23,291		45,401			(3,606)					
SPX/CLQ/240510/10/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/10/2023	05/10/2024	247,122	546,140	2.210		8,896		7,704		15,032			(1,193)					
YR/PS/231117/76.16-59.24	General business	NA	Equity/Index	BNP PARIBAS 549300ICGB70006XZS54	05/10/2023	11/17/2023	14,180	840,019	59.240		29,399		16,501		16,501	(12,898)							
SPX/CLQ/240524/24/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	05/25/2023	05/24/2024	2,851,689	5,845,962	2.050		99,524		91,090		152,438			(8,434)					

E06.49

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
SPX/CLQ/240524/24/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	1,055,045	2,215,595	2.100		37,876		34,666		58,030				(3,210)				
SPX/CLQ/240524/24/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	716,474	1,389,960	1.940		23,357		21,378		35,814				(1,979)				
SPX/CLQ/240524/24/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	684,137	1,867,694	2.730		32,565		29,805		49,871				(2,760)				
SPX/CLQ/240524/24/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	633,800	1,457,740	2.300		25,225		23,088		38,655				(2,138)				
SPX/CLQ/240524/24/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	574,421	1,235,005	2.150		21,196		19,400		32,471				(1,796)				
SPX/CLQ/240425/25/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	04/25/2024	281,569	765,868	2.720		12,952		11,757		20,522				(1,196)				
SPX/CLQ/240524/24/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	382,724	845,820	2.210		14,582		13,346		22,325				(1,236)				
SPX/CLQ/240524/24/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA70QJXC56	05/25/2023	05/24/2024	363,109	726,218	2.000		12,273		11,233		18,840				(1,040)				
SPX/CLQ/240610/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	251,564	704,379	2.800		12,478		11,883		15,648				(594)				
SPX/CLQ/240510/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	05/10/2024	1,665,115	4,662,322	2.800		79,759		75,613		104,083				(4,146)				
SPX/CLQ/240610/10/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	896,063	1,738,362	1.940		30,645		29,186		37,504				(1,459)				
SPX/CLQ/240510/10/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	05/10/2024	911,363	3,098,634	3.400		50,672		48,037		66,426				(2,634)				
SPX/CLQ/240610/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	571,782	1,315,099	2.300		23,557		22,436		29,194				(1,122)				
SPX/CLQ/240610/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	1,161,513	2,439,177	2.100		43,441		41,372		53,485				(2,069)				
SPX/CLQ/240610/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	148,157	296,314	2.000		5,245		4,995		6,437				(250)				
SPX/CLQ/240610/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	654,207	1,406,545	2.150		25,122		23,925		30,959				(1,196)				
SPX/CLQ/240610/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	559,118	1,230,060	2.200		21,973		20,927		27,161				(1,046)				
SPX/CLQ/240610/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/09/2023	06/10/2024	2,140,511	4,388,048	2.050		77,915		74,204		95,789				(3,710)				
SPX/CLQ/240625/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	333,291	666,582	2.000		11,865		11,766		13,859				(99)				
SPX/CLQ/240625/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	599,027	1,162,112	1.940		20,577		20,404		23,939				(172)				
SPX/CLQ/240625/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	792,480	2,147,621	2.710		39,030		38,703		46,255				(327)				
SPX/CLQ/240625/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	2,376,638	4,872,108	2.050		87,175		86,445		101,982				(731)				
SPX/CLQ/240625/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	377,826	834,995	2.210		15,166		15,039		17,762				(127)				
SPX/CLQ/240625/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	736,847	1,547,379	2.100		27,823		27,590		32,580				(233)				
SPX/CLQ/240625/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	968,526	2,082,331	2.150		37,618		37,302		44,066				(315)				
SPX/CLQ/240524/24/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	05/24/2024	283,799	774,771	2.730		13,480		13,357		20,688				(124)				
SPX/CLQ/240625/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	06/23/2023	06/25/2024	3,446,644	7,927,281	2.300		144,828		143,614		169,661				(1,214)				
016999999. Subtotal - Purchased Options - Hedging Other - Put Options										2,576,567	3,973,452		3,688,000	XXX	10,448,738	(12,898)		(2,204,590)			XXX	XXX	

E06.50

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
0219999999	Subtotal - Purchased Options - Hedging Other									139,604,412	123,719,631		137,668,867	XXX	367,831,808	(9,893)		(89,303,967)				XXX	XXX
0289999999	Subtotal - Purchased Options - Replications													XXX								XXX	XXX
0359999999	Subtotal - Purchased Options - Income Generation													XXX								XXX	XXX
0429999999	Subtotal - Purchased Options - Other													XXX								XXX	XXX
0439999999	Total Purchased Options - Call Options and Warrants									137,027,845	119,746,179		133,980,867	XXX	357,383,070	3,005		(87,099,377)				XXX	XXX
0449999999	Total Purchased Options - Put Options									2,576,567	3,973,452		3,688,000	XXX	10,448,738	(12,898)		(2,204,590)				XXX	XXX
0459999999	Total Purchased Options - Caps													XXX								XXX	XXX
0469999999	Total Purchased Options - Floors													XXX								XXX	XXX
0479999999	Total Purchased Options - Collars													XXX								XXX	XXX
0489999999	Total Purchased Options - Other													XXX								XXX	XXX
0499999999	Total Purchased Options									139,604,412	123,719,631		137,668,867	XXX	367,831,808	(9,893)		(89,303,967)				XXX	XXX
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
SPX/CS/240410/4137.64-4261.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCG870D06XZS54	05/10/2023	04/10/2024	36	155,424	4261.770	(2,788)	(2,381)			(3,550)			408					
SPX/CS/240425/4151.28-4275.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02PNE81BX4P4ROT8PU41	05/25/2023	04/25/2024	222	949,052	4275.820	(17,799)	(16,142)			(21,510)			1,642					
SPX/CS/240625/4348.33-4478.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	E571P3U3RH1GC71XBU11	06/23/2023	06/25/2024	121	542,638	4478.780	(10,221)	(10,135)			(11,003)			86					
0649999999	Subtotal - Written Options - Hedging Other - Call Options and Warrants											(30,808)	(28,657)	XXX	(36,063)			2,135			XXX	XXX	
0709999999	Subtotal - Written Options - Hedging Other											(30,808)	(28,657)	XXX	(36,063)			2,135			XXX	XXX	
0779999999	Subtotal - Written Options - Replications													XXX							XXX	XXX	
0849999999	Subtotal - Written Options - Income Generation													XXX								XXX	XXX
0919999999	Subtotal - Written Options - Other													XXX								XXX	XXX
0929999999	Total Written Options - Call Options and Warrants											(30,808)	(28,657)	XXX	(36,063)			2,135			XXX	XXX	
0939999999	Total Written Options - Put Options													XXX								XXX	XXX
0949999999	Total Written Options - Caps													XXX								XXX	XXX
0959999999	Total Written Options - Floors													XXX								XXX	XXX
0969999999	Total Written Options - Collars													XXX								XXX	XXX
0979999999	Total Written Options - Other													XXX								XXX	XXX
0989999999	Total Written Options											(30,808)	(28,657)	XXX	(36,063)			2,135			XXX	XXX	
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX								XXX	XXX
USD/IRS/220307-250324/1.86/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/07/2022	03/24/2025	1	115,000,000	5.54186 / 1.86		(4,424,143)								756,514			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57PNE97	05/12/2022	05/16/2052	1	42,000,000	5.06 / 2.45		(382,375)			(5,984,668)			169,025		1,128,520			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57PNE97	05/12/2022	05/16/2052	1	4,000,000	5.06 / 2.45		(33,777)			(569,968)			16,098		107,478			
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/13/2022	05/18/2037	1	35,000,000	5.06 / 2.73		(195,000)			(200,317)			203,153		652,015			
USD/IRS/220517-420519/2.75/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/13/2022	05/19/2042	1	15,000,000	5.06 / 2.75		(15,000)			(82,808)			102,654		325,921			
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/13/2022	05/18/2037	1	55,000,000	5.06 / 2.73		(330,000)			(373,417)			318,462		1,024,595			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	E570DZIWZ7F32TWEFA76	05/17/2022	05/18/2032	1	60,000,000	5.06 / 2.67		500,000			(431,978)			(4,370,375)		894,198			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	E570DZIWZ7F32TWEFA76	05/17/2022	05/18/2032	1	12,000,000	5.06 / 2.67		(77,397)			(874,075)			8,619		178,840			

E06.51

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	05/17/2022	05/18/2032	1	8,000,000	5.06 / 2.67			(51,598)	(582,717)		(582,717)	5,746				119,226		
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	05/12/2022	05/16/2052	1	4,000,000	5.06 / 2.45			(33,777)	(569,968)		(569,968)	16,081				107,478		
USD/IRS/230302-330302/3.64/S+0-OLONDOOF900AYPQ	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	02/28/2023	03/02/2033	1	30,000,000	3.64 / 5.06				(29,324)		(29,324)	(154,724)				466,468		
USD/IRS/230414-280414/3.298/S+0-OLONDOOF0087ST	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Wells Fargo Bank, National Association	04/12/2023	04/14/2028	1	100,000,000	5.06 / 3.298				(3,186,180)		(3,186,180)	(2,819,413)				1,094,445		
USD/IRS/210617-310616/1.46725/S+0.255-OL02300F900B	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	04/18/2023	06/16/2031	1	650,000,000	5.06255 / 1.46725			(6,027,814)	(109,260,386)		(109,260,386)	(108,547,764)				9,169,946		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(40,000)	(500,000)	(12,119,401)	(134,713,920)	XXX	(134,713,920)	(110,138,969)				16,025,644	XXX	XXX
SRENX USD CDS/250620/1%	General Business	NA	Credit	JPMorgan Chase Bank, National Asc	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0	(30,000)		(455,000)	(762,064)		(762,064)	163,801				120,000,000		
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(30,000)		(455,000)	(762,064)	XXX	(762,064)	163,801				120,000,000	XXX	XXX
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230109-240109/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/09/2024	1	28,000,000	0.0 / 0.0											101,768		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230109-260109/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/09/2026	1	28,000,000	0.0 / 0.0											222,613		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230109-280107/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/07/2028	1	84,000,000	0.0 / 0.0											893,222		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111-260113/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/13/2026	1	11,000,000	0.0 / 0.0											87,644		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111-240111/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2024	1	11,000,000	0.0 / 0.0											40,187		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111-280111/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2028	1	33,000,000	0.0 / 0.0											351,333		
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230206-280203/SO	General Business	RSAT	Interest Rate	Credit Agricole	02/03/2023	02/03/2028	1	55,000,000	0.0 / 0.0											589,607		
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230213-28021	General Business	RSAT	Interest Rate	Citibank, National Association	02/10/2023	02/14/2028	1	60,000,000	0.0 / 0.0											645,312		
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230216-28021	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	02/15/2023	02/16/2028	1	60,000,000	0.0 / 0.0											645,693		
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230222-28021	General Business	RSAT	Interest Rate	Credit Agricole	02/21/2023	02/18/2028	1	60,000,000	0.0 / 0.0											646,075		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
TRSWAP: T 3 7/8 02/15/43 Govt/USD/TRS/230301- 28030	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	02/28/2023	03/01/2028	1	190,000,000	0.0 / 0.0											2,053,137		
1149999999. Subtotal - Swaps - Hedging Other - Total Return																				6,276,591	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other																						
1229999999. Subtotal - Swaps - Replication																						
1289999999. Subtotal - Swaps - Income Generation																						
1349999999. Subtotal - Swaps - Other																						
1359999999. Total Swaps - Interest Rate																						
1369999999. Total Swaps - Credit Default																						
1379999999. Total Swaps - Foreign Exchange																						
1389999999. Total Swaps - Total Return																				6,276,591	XXX	XXX
1399999999. Total Swaps - Other																						
1409999999. Total Swaps																				142,302,235	XXX	XXX
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/29/2023	1	84,231	0.828939952				7,137		7,137		(873)			297		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/29/2023	1	280,536					25,897		25,897		(2,942)			990		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	12/29/2023	1	477,936					52,099		52,099		(5,151)			1,687		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	02/01/2021	12/29/2023	1	12,286,227					1,318,434		1,318,434		(132,046)			43,364		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	12,676,246					1,360,286		1,360,286		(136,239)			44,741		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	132,705					14,241		14,241		(1,426)			468		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1	167,299					18,870		18,870		(2,768)			835		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1	6,135,651					692,068		692,068		(101,484)			30,626		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/29/2023	1	169,808					19,838		19,838		(1,853)			599		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	1	5,491					521		521		(58)			19		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	1	319,236					30,272		30,272		(3,362)			1,127		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	12/29/2023	1	116,611					9,177		9,177		(4,705)			412		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/28/2024	1	3,355,715					276,405		276,405		(134,727)			16,750		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/28/2024	1	180,462					14,864		14,864		(7,246)			901		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/29/2023	1	547,023					48,897		48,897		(5,710)			1,931		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/29/2023	1	9,757					872		872		(102)			34		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1	4,341,396					375,862		375,862		(174,525)			21,670		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	12/29/2023	1	134,296					11,442		11,442		(5,405)			474		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1	204,613					17,715		17,715		(8,225)			1,021		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/11/2021	.06/28/2024	1	19,165					1,643		1,643		(770)			96		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/11/2021	.12/29/2023	1	26,154					2,168		2,168		(1,053)			92		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/11/2021	.06/28/2024	1	1,036,653					88,848		88,848		(41,663)			5,174		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/22/2021	.12/29/2023	1	10,748					907		907		(111)			38		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/22/2021	.12/29/2023	1	591,099					49,887		49,887		(6,119)			2,086		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/25/2021	.12/29/2023	1	274,002					22,415		22,415		(2,825)			967		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/25/2021	.06/28/2024	1	9,879,983					781,143		781,143		(149,768)			49,315		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/25/2021	.06/28/2024	1	433,500					34,274		34,274		(6,571)			2,164		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.09/13/2021	.06/28/2024	1	587,291					47,414		47,414		(8,942)			2,931		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.09/13/2021	.06/28/2024	1	14,418,587					1,164,051		1,164,051		(219,553)			71,969		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	.09/17/2021	.12/29/2023	1	110,200					8,144		8,144		(4,455)			389		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	.09/17/2021	.12/31/2024	1	3,354,668					275,371		275,371		(126,286)			20,569		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	.09/17/2021	.06/28/2024	1	62,460					4,778		4,778		(2,504)			312		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	.09/17/2021	.06/28/2024	1	48,345					3,699		3,699		(1,937)			241		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARC G5GSEF7VJP5170UK5573	.09/13/2021	.12/29/2023	1	430,645					36,085		36,085		(4,453)			1,520		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/08/2021	.06/28/2024	1	4,031					260		260		(161)			20		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/08/2021	.06/28/2024	1	217,654					14,053		14,053		(8,691)			1,086		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/08/2021	.12/29/2023	1	6,573					405		405		(267)			23		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.10/04/2021	.06/28/2024	1	14,448,288					(985,115)		(985,115)		212,581			72,118		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/18/2021	.12/29/2023	1	233,477					14,969		14,969		(9,476)			824		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/18/2021	.06/28/2024	1	235,257					15,791		15,791		(9,401)			1,174		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/20/2021	.12/29/2023	1	10,722					808		808		(110)			38		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/20/2021	.06/28/2024	1	10,807					792		792		(161)			54		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/21/2021	.12/31/2024	1	107,881					7,682		7,682		(1,925)			661		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/21/2021	.12/31/2024	1	3,685,622					262,457		262,457		(65,758)			22,598		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/21/2021	.06/28/2024	1	105,104					7,456		7,456		(1,559)			525		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/21/2021	.12/29/2023	1	104,281					7,616		7,616		(1,060)			368		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/05/2021	.12/29/2023	1	122,576					7,941		7,941		(1,228)			433		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	06/28/2024	1	112,854					7,514		7,514		(1,653)			563		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	06/28/2024	1	123,563					7,790		7,790		(1,792)			617		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	1	3,531,511					223,749		223,749		(61,241)			21,653		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	1	153,415					9,698		9,698		(2,659)			941		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	12/29/2023	1	112,015					7,721		7,721		(1,130)			395		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/04/2021	12/29/2023	1	31,394					1,767		1,767		(1,278)			111		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/04/2021	12/29/2023	1	823,314					46,343		46,343		(33,520)			2,906		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/26/2021	12/29/2023	1	24,524					1,777		1,777		(992)			87		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/26/2021	06/28/2024	1	64,459					4,907		4,907		(2,583)			322		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/29/2021	12/29/2023	1	337,294					24,051		24,051		(13,650)			1,190		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/10/2021	06/28/2024	1	14,377					960		960		(210)			72		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/29/2021	12/29/2023	1	10,296					650		650		(418)			36		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/10/2021	12/29/2023	1	14,260					976		976		(144)			50		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/26/2021	06/28/2024	1	2,261					172		172		(91)			11		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/26/2021	12/29/2023	1	758,763					54,979		54,979		(30,692)			2,678		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	10/26/2021	12/29/2023	1	2,132					154		154		(87)			8		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/10/2021	12/29/2023	1	18,689					1,446		1,446		452			66		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1	49,867					2,931		2,931		(714)			249		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	12/29/2023	1	136,782					8,205		8,205		(1,358)			483		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	12/29/2023	1	74,170					4,449		4,449		(737)			262		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1	74,802					4,396		4,396		(1,072)			373		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1	7,956					468		468		(114)			40		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1	80,123					4,709		4,709		(1,148)			400		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1	232,017					(10,931)		(10,931)		3,214			1,158		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	5,889,724					(286,547)		(286,547)		96,613			36,112		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1	263,610					12,022		12,022		(10,465)			1,316		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	5,875,591					273,438		273,438		(95,589)			36,026		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1	231,421					10,366		10,366		(3,183)			1,155		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	2,151,385					(104,669)		(104,669)		35,291			13,191		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1	229,952					(10,943)		(10,943)		2,234			812		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1	263,173					10,894		10,894		(10,779)			929		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1	2,146,223					99,881		99,881		(34,917)			13,159		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1	229,455					10,459		10,459		(2,222)			810		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/31/2024	1	3,624,168					167,033		167,033		(58,857)			22,221		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/31/2024	1	106,083					4,889		4,889		(1,723)			650		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	103,299					4,619		4,619		(1,421)			516		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	102,413					4,652		4,652		(991)			361		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	169,609					7,342		7,342		(6,728)			847		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	791					11		11		(16)			3		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	364					4		4		(7)			2		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	168,101					6,389		6,389		(6,894)			593		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	06/28/2024	1	17,737					206		206		(352)			89		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	5,116					74		74		(102)			18		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/15/2021	12/29/2023	1	1,707					25		25		(34)			6		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	47,522					2,050		2,050		(1,886)			237		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	1	46,992					1,773		1,773		(1,927)			166		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	1	46,992					1,773		1,773		(1,927)			166		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/31/2024	1	3,712,357					188,868		188,868		(134,983)			22,762		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	47,522					2,050		2,050		(1,886)			237		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	132,986					5,738		5,738		(5,275)			664		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	12/29/2023	1	144,112					5,436		5,436		(5,911)			509		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	12/08/2021	06/28/2024	1	11,722					506		506		(465)			59		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	1	10,184					483		483		(99)			36		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1	10,267					474		474		(142)			51		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2021	12/31/2024	1	253,515					11,800		11,800		(4,124)			1,554		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	1	715,951					34,176		34,176		(11,702)			4,390		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/29/2023	1	144,003					6,552		6,552		(1,395)			508		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	06/28/2024	1	73,358					11,079		11,079		2,086			366		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/17/2021	12/29/2023	1	71,872					11,239		11,239		2,431			254		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	06/28/2024	1	149,524					7,033		7,033		(2,071)			746		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	7,106,511					339,226		339,226		(116,156)			43,573		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	06/28/2024	1	145,237					6,494		6,494		(1,998)			725		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/29/2023	1	148,296					7,140		7,140		(1,442)			523		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/31/2024	1	5,758,999					268,055		268,055		(93,695)			35,311		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/28/2024	1	794,485					48,302		48,302		(31,687)			3,966		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/28/2024	1	28,369					1,725		1,725		(1,131)			142		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	12/29/2023	1	26,741					1,531		1,531		(1,088)			94		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	06/28/2024	1	32,399					1,641		1,641		(454)			162		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/29/2023	1	32,142					1,675		1,675		(315)			113		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	1,136,446					58,725		58,725		(18,861)			6,968		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	33,265					1,719		1,719		(552)			204		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/29/2023	1	32,114					1,912		1,912		(1,306)			113		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	06/28/2024	1	32,452					2,054		2,054		(1,295)			162		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/05/2022	12/29/2023	1	94,417					6,369		6,369		2,334			333		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/11/2022	12/29/2023	1	5,404					297		297		(53)			19		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/05/2022	12/31/2024	1	99,526					5,619		5,619		1,595			610		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/11/2022	06/28/2024	1	5,457					300		300		(77)			27		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/05/2022	06/28/2024	1	97,134					5,921		5,921		1,842			485		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	12/29/2023	1	40,913					2,064		2,064		(400)			144		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	12/31/2024	1	42,419					2,164		2,164		(702)			260		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	06/28/2024	1	41,283					2,063		2,063		(576)			206		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	12/31/2024	1	1,513,873					77,220		77,220		(25,060)			9,282		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/27/2022	12/29/2023	1	58,758					(2,522)		(2,522)		566			207		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/27/2022	06/28/2024	1	59,319					(2,556)		(2,556)		811			296		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.01/27/2022	12/31/2024	1	1,892,824				(83,968)		(83,968)		30,531			11,606		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.01/28/2022	06/28/2024	1	3,225				133		133		(44)			16		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.01/28/2022	12/31/2024	1	134,484				5,713		5,713		(2,153)			825		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.01/28/2022	12/31/2024	1	5,749				244		244		(92)			35		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.01/28/2022	12/29/2023	1	3,195				133		133		(30)			11		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/01/2022	12/29/2023	1	24,132				768		768		(487)			85		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/01/2022	06/28/2024	1	11,140				304		304		(226)			56		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	63,694				4,321		4,321		(2,360)			391		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2025	1	2,755,316				202,825		202,825		(93,042)			19,483		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/29/2023	1	90,719				5,421		5,421		(3,688)			320		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/28/2024	1	36,619				2,296		2,296		(1,461)			183		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	91,751				6,224		6,224		(3,400)			563		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/30/2025	1	40,354				2,971		2,971		(1,362)			285		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/29/2023	1	35,136				2,099		2,099		(1,429)			124		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/28/2024	1	91,538				5,740		5,740		(3,653)			457		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	1,213,801				(87,016)		(87,016)		45,174			7,442		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	06/28/2024	1	36,762				(2,432)		(2,432)		1,469			183		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3IITRS6D88H32	.02/22/2022	12/31/2024	1	1,144,665				77,648		77,648		(42,419)			7,018		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	12/31/2024	1	15,433				850		850		(259)			95		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	06/28/2024	1	21,014				1,168		1,168		(299)			105		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	12/31/2024	1	529,503				29,157		29,157		(8,903)			3,247		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	12/29/2023	1	14,431				830		830		(142)			51		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	12/29/2023	1	119,693				6,880		6,880		(1,184)			422		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	06/28/2024	1	14,905				829		829		(211)			74		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	06/30/2025	1	4,721,409				264,032		264,032		(92,897)			33,385		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	06/28/2024	1	102,142				5,679		5,679		(1,451)			510		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	12/31/2024	1	130,790				7,202		7,202		(2,199)			802		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02RNE81BXP4R0TD8PU41	.02/22/2022	06/30/2025	1	2,992,539				167,350		167,350		(58,880)			21,160		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	871,513					48,737		48,737		(17,148)			6,163		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	02/22/2022	12/29/2023	1	28,548					1,804		1,804		(1,159)			101		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	12/29/2023	1	24,006					(923)		(923)		486			85		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/03/2022	06/28/2024	1	542,797					(18,844)		(18,844)		11,185			2,709		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	12/29/2023	1	27,938					700		700		(1,152)			99		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/14/2022	06/28/2024	1	28,267					826		826		(1,116)			141		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/28/2024	1	97,890					3,827		3,827		(1,323)			489		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	12/31/2024	1	100,877					4,071		4,071		(1,601)			619		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	12/29/2023	1	93,942					3,628		3,628		(898)			332		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	7,782					325		325		(144)			55		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	3,644,231					152,234		152,234		(67,451)			25,769		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	06/28/2024	1	170,281					7,970		7,970		(2,356)			850		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/29/2023	1	163,524					7,664		7,664		(1,587)			577		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/31/2024	1	232,945					11,085		11,085		(3,805)			1,428		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/29/2022	12/31/2024	1	4,345,080					206,761		206,761		(70,979)			26,641		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	34,815					1,284		1,284		(1,428)			123		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	205,866					7,712		7,712		(3,230)			1,262		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	233,515					8,100		8,100		(2,217)			824		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	6,763					267		267		(124)			48		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	187,874					6,516		6,516		(1,784)			663		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	166,003					5,887		5,887		(2,220)			829		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	244,488					8,670		8,670		(3,270)			1,220		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	198,780					7,049		7,049		(2,658)			992		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	169,281					6,341		6,341		(2,656)			1,038		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	4,695,600					185,389		185,389		(86,023)			33,203		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	3,121					117		117		(49)			19		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	107,322					3,722		3,722		(1,020)			379		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	5,282,550					208,563		208,563		(96,775)			37,353		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1	125,827					4,713		4,713		(1,975)			771		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	1	113,552					4,027		4,027		(1,518)			567		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	1	121,336					4,303		4,303		(1,622)			606		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	114,390					3,968		3,968		(1,086)			404		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1	156,061					5,413		5,413		(1,482)			551		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1	117,600					4,405		4,405		(1,845)			721		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	1,084					43		43		(20)			8		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	3,863					153		153		(70)			27		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/29/2023	1	100,849					1,835		1,835		(929)			356		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/28/2024	1	4,537,043					85,880		85,880		(57,604)			22,646		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/29/2023	1	11,840					215		215		(109)			42		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/31/2024	1	65,686					1,371		1,371		(962)			403		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/30/2025	1	3,137,409					72,921		72,921		(53,275)			22,185		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/29/2023	1	66,966					1,218		1,218		(617)			236		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/30/2025	1	2,884,658					67,046		67,046		(48,983)			20,398		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/31/2024	1	76,200					1,591		1,591		(1,115)			467		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/31/2024	1	89,631					1,871		1,871		(1,312)			550		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/31/2024	1	3,517					73		73		(52)			22		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/28/2024	1	86,380					1,635		1,635		(1,097)			431		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/31/2024	1	70,906					1,480		1,480		(1,038)			435		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/30/2025	1	2,886,437					67,088		67,088		(49,013)			20,410		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/29/2023	1	81,286					1,479		1,479		(749)			287		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/29/2023	1	70,431					1,281		1,281		(649)			249		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/28/2024	1	84,056					1,591		1,591		(1,067)			420		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/29/2023	1	79,788					1,452		1,452		(735)			282		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/28/2024	1	75,029					1,420		1,420		(953)			375		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	12/31/2024	1	1,752					37		37		(25)			11		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	04/22/2022	06/30/2025	1	39,628					921		921		(673)			280		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.04/22/2022	12/31/2024	1	21,051					439		439		(309)			129		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.04/22/2022	06/28/2024	1	71,531					1,354		1,354		(908)			357		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	89,028					3,088		3,088		(845)			314		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	67,162					2,330		2,330		(637)			237		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	792,944					31,307		31,307		(14,526)			5,607		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1	1,271,667					50,207		50,207		(23,297)			8,992		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	83,613					3,132		3,132		(1,312)			513		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	167,940					6,291		6,291		(2,635)			1,030		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	3,783,905					134,183		134,183		(50,603)			18,887		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	77,444					2,746		2,746		(1,036)			387		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	2,854,913					101,240		101,240		(38,179)			14,250		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	636,369					23,462		23,462		(26,111)			2,246		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	56,416					2,080		2,080		(2,315)			199		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	955,840					35,240		35,240		(39,219)			3,374		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.05/03/2022	12/31/2024	1	69,798					(137)		(137)		(919)			428		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.05/03/2022	06/30/2025	1	2,813,046					3,271		3,271		(42,645)			19,891		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.05/03/2022	12/29/2023	1	63,192					(351)		(351)		(556)			223		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	.05/03/2022	06/28/2024	1	67,331					(284)		(284)		(791)			336		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/10/2022	12/29/2023	1	183,361					(903)		(903)		(1,616)			647		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/10/2022	12/31/2024	1	200,014					(444)		(444)		(2,632)			1,226		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/10/2022	06/30/2025	1	6,440,354					1,758		1,758		(97,160)			45,540		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/10/2022	06/28/2024	1	193,368					(781)		(781)		(2,273)			965		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/11/2022	06/28/2024	1	777					(3)		(3)		(9)			4		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/11/2022	12/29/2023	1	741					(4)		(4)		(7)			3		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	12/29/2023	1	356,472					(1,184)		(1,184)		(3,152)			1,258		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	06/28/2024	1	370,852					(1,019)		(1,019)		(4,379)			1,851		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/19/2022	12/31/2024	1	10,873,804					(9,642)		(9,642)		(144,029)			66,672		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/28/2024	1	251,636					(656)		(656)		9,856			1,256		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/29/2023	1	251,080					888		888		10,468			888		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/29/2023	1	225,419					1,221		1,221		(2,027)			796		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	06/28/2024	1	235,420					1,120		1,120		(2,852)			1,175		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/09/2022	12/29/2023	1	287,441					990		990		2,540			1,015		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/09/2022	06/28/2024	1	289,913					1,171		1,171		3,408			1,447		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/09/2022	12/31/2024	1	10,515,318					36,507		36,507		137,548			64,474		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/23/2022	06/28/2024	1	21,387					(355)		(355)		(832)			107		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/23/2022	12/29/2023	1	869					(20)		(20)		(36)			3		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02PNE81BXP4R0TD8PU41	06/15/2022	06/28/2024	44,548					(774)		(774)		(499)			222		
SOCCEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02PNE81BXP4R0TD8PU41	06/15/2022	12/29/2023	43,034					(752)		(752)		(370)			152		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/27/2022	06/28/2024	1	756,604					(4,397)		(4,397)		(8,840)			3,777		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/27/2022	12/29/2023	1	24,702					198		198		(224)			87		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/30/2025	1	5,412,565					(64,212)		(64,212)		(76,238)			38,273		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/31/2024	1	56,262					(701)		(701)		(704)			345		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,516,335					59,867		59,867		(27,779)			10,722		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/28/2024	1	180,029					(2,284)		(2,284)		(2,053)			899		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/30/2025	1	1,647,302					(19,543)		(19,543)		(23,203)			11,648		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/29/2023	1	172,139					(2,097)		(2,097)		(1,496)			608		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,937,996					76,515		76,515		(35,504)			13,704		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/29/2023	1	52,390					(638)		(638)		(455)			185		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,030,809					40,698		40,698		(18,884)			7,289		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,813,602					150,567		150,567		(69,864)			26,966		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,867,408					73,728		73,728		(34,211)			13,205		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	3,813,602					150,567		150,567		(69,864)			26,966		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/31/2024	1	184,861					(2,302)		(2,302)		(2,312)			1,133		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/28/2024	1	54,791					(695)		(695)		(625)			273		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1	1,867,408					73,728		73,728		(34,211)			13,205		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/31/2024	1	86,138					(1,645)		(1,645)		(1,041)			528		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	06/28/2024	1	83,999	---	---	---	---	(1,620)	---	(1,620)	---	(935)	---	---	419	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	12/29/2023	1	80,506	---	---	---	---	(1,550)	---	(1,550)	---	(690)	---	---	284	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	12/31/2024	1	92,196	---	---	---	---	(1,430)	---	(1,430)	---	(3,100)	---	---	565	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	06/28/2024	1	91,992	---	---	---	---	(2,226)	---	(2,226)	---	(3,573)	---	---	459	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	06/30/2025	1	92,216	---	---	---	---	(637)	---	(637)	---	(2,614)	---	---	652	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	12/29/2023	1	90,853	---	---	---	---	(2,806)	---	(2,806)	---	(3,828)	---	---	321	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	06/30/2025	1	87,877	---	---	---	---	(1,532)	---	(1,532)	---	(1,197)	---	---	621	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	06/30/2022	12/30/2025	1	2,426,585	---	---	---	---	(39,641)	---	(39,641)	---	(34,951)	---	---	19,188	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/12/2022	06/28/2024	1	1,847	---	---	---	---	(98)	---	(98)	---	(18)	---	---	9	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/12/2022	12/29/2023	1	1,792	---	---	---	---	(100)	---	(100)	---	(14)	---	---	6	---	---
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/22/2022	12/29/2023	1	31,357	---	---	---	---	1,260	---	1,260	---	257	---	---	111	---	---
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC	07/22/2022	12/29/2023	1	23,645	---	---	---	---	(1,149)	---	(1,149)	---	(1,003)	---	---	83	---	---
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC	07/22/2022	06/28/2024	1	23,710	---	---	---	---	(986)	---	(986)	---	(916)	---	---	118	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/26/2022	06/30/2025	1	651,927	---	---	---	---	(25,430)	---	(25,430)	---	(7,723)	---	---	4,610	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/25/2022	12/31/2025	1	10,202,202	---	---	---	---	(297,035)	---	(297,035)	---	(133,925)	---	---	80,716	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/25/2022	12/29/2023	1	305,108	---	---	---	---	(11,738)	---	(11,738)	---	(2,512)	---	---	1,077	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/26/2022	12/31/2025	1	18,492,737	---	---	---	---	(673,939)	---	(673,939)	---	(229,140)	---	---	146,308	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/26/2022	06/28/2024	1	635,254	---	---	---	---	(28,198)	---	(28,198)	---	(6,419)	---	---	3,171	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/26/2022	12/31/2025	1	575,862	---	---	---	---	(20,986)	---	(20,986)	---	(7,135)	---	---	4,556	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/26/2022	12/31/2024	1	644,366	---	---	---	---	(27,213)	---	(27,213)	---	(6,836)	---	---	3,951	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/25/2022	06/30/2025	1	321,218	---	---	---	---	(10,087)	---	(10,087)	---	(4,007)	---	---	2,271	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/25/2022	12/31/2025	1	245,653	---	---	---	---	(7,152)	---	(7,152)	---	(3,225)	---	---	1,944	---	---
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	07/26/2022	12/29/2023	1	621,373	---	---	---	---	(29,176)	---	(29,176)	---	(5,025)	---	---	2,193	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/25/2022	12/31/2024	1	317,184	---	---	---	---	(10,884)	---	(10,884)	---	(3,526)	---	---	1,945	---	---
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/25/2022	06/28/2024	1	312,310	---	---	---	---	(11,396)	---	(11,396)	---	(3,256)	---	---	1,559	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/26/2022	12/29/2023	1	256,110	---	---	---	---	(11,960)	---	(11,960)	---	(10,858)	---	---	904	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/26/2022	12/31/2025	1	191,467	---	---	---	---	(2,244)	---	(2,244)	---	(4,284)	---	---	1,515	---	---
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	07/26/2022	12/31/2025	1	6,574,386	---	---	---	---	(77,055)	---	(77,055)	---	(147,107)	---	---	52,014	---	---

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.07/26/2022	06/28/2024	1	256,824				(10,089)		(10,089)		(9,928)			1,282		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.07/26/2022	12/31/2024	1	255,614				(7,632)		(7,632)		(8,445)			1,567		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.07/26/2022	06/30/2025	1	254,020				(5,172)		(5,172)		(6,970)			1,796		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.07/22/2022	06/28/2024	1	13,198,382				(513,316)		(513,316)		(136,320)			65,879		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.03/28/2022	06/30/2025	1	3,027,296				119,522		119,522		(55,458)			21,406		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.03/28/2022	06/30/2025	1	3,608,068				142,452		142,452		(66,099)			25,513		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.04/22/2022	06/30/2025	1	1,394,844				32,420		32,420		(23,685)			9,863		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.04/22/2022	06/30/2025	1	1,045,950				24,310		24,310		(17,761)			7,396		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.04/22/2022	06/30/2025	1	366,795				8,525		8,525		(6,229)			2,594		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.07/28/2022	12/29/2023	1	636				(30)		(30)		(6)			2		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.07/28/2022	06/28/2024	1	648				(29)		(29)		(7)			3		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/01/2022	06/28/2024	1	59,891				(2,007)		(2,007)		(632)			299		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/01/2022	12/29/2023	1	57,245				(2,039)		(2,039)		(474)			202		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/01/2022	12/31/2024	1	8,242,799				(259,366)		(259,366)		(93,111)			50,540		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/01/2022	12/31/2024	1	6,517,562				205,080		205,080		73,623			39,962		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573		.08/02/2022	06/28/2024	1	372,730				(14,276)		(14,276)		(3,859)			1,860		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573		.08/02/2022	12/31/2024	1	11,492,706				(407,705)		(407,705)		(126,885)			70,466		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573		.08/02/2022	12/29/2023	1	365,661				(15,035)		(15,035)		(2,994)			1,291		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573		.08/02/2022	12/31/2024	1	9,010,241				(319,640)		(319,640)		(99,478)			55,245		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.08/02/2022	12/29/2023	1	14,345				(396)		(396)		(604)			51		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573		.08/02/2022	06/28/2024	1	27,813				(1,065)		(1,065)		(288)			139		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573		.08/02/2022	12/29/2023	1	26,570				(1,092)		(1,092)		(217)			94		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41	.08/02/2022	06/28/2024	1	14,518				(299)		(299)		(565)			72		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/05/2022	12/31/2024	1	1,292,191				(33,922)		(33,922)		(42,884)			7,923		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/05/2022	12/31/2024	1	26,564				(697)		(697)		(881)			163		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/05/2022	12/31/2024	1	5,860,864				(227,383)		(227,383)		(63,465)			35,935		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/05/2022	12/29/2023	1	56,833				(2,442)		(2,442)		(2,407)			201		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	.08/05/2022	06/28/2024	1	190,062				(7,886)		(7,886)		(1,943)			949		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	12/31/2024	1	6,637,162					(174,235)		(174,235)		(220,268)			40,695		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	12/29/2023	1	186,604					(8,291)		(8,291)		(1,517)			659		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	12/31/2024	1	697					(18)		(18)		(23)			4		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	12/29/2023	1	1,890					(81)		(81)		(80)			7		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	06/28/2024	1	1,549					(55)		(55)		(60)			8		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	12/31/2024	1	5,860,864					(227,383)		(227,383)		(63,465)			35,935		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/05/2022	06/28/2024	1	55,392					(1,974)		(1,974)		(2,144)			276		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/28/2024	1	91,045					(3,490)		(3,490)		(942)			454		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/28/2024	1	8,273					(317)		(317)		(85)			41		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	06/30/2025	1	92,350					(3,028)		(3,028)		(1,141)			653		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/29/2023	1	89,574					(3,695)		(3,695)		(733)			316		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/29/2023	1	8,087					(334)		(334)		(67)			29		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/31/2024	1	91,857					(3,275)		(3,275)		(1,013)			563		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/08/2022	12/31/2025	1	2,334,403					(70,040)		(70,040)		(30,435)			18,469		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/12/2022	06/28/2024	1	10,913					(319)		(319)		(423)			54		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/17/2022	06/28/2024	1	15,423					(635)		(635)		(596)			77		
SOCGEN GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/17/2022	06/28/2024	1	10,781					444		444		417			54		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	12/29/2023	1	8,175,760					(499,082)		(499,082)		(64,136)			28,856		
MIZUHO SEK/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/19/2022	12/29/2023	1	61,846					(1,471)		(1,471)		(2,689)			218		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	12/29/2023	1	10,076					(615)		(615)		(79)			36		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	06/28/2024	1	10,393					(617)		(617)		(98)			52		
MIZUHO SEK/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/19/2022	06/28/2024	1	62,972					(1,220)		(1,220)		(2,613)			314		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/23/2022	06/28/2024	1	135,126					(8,942)		(8,942)		(1,245)			674		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/23/2022	12/29/2023	1	19,279					(1,306)		(1,306)		(149)			68		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/23/2022	12/31/2024	1	2,766,537					(178,462)		(178,462)		(25,424)			16,963		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/23/2022	12/29/2023	1	178,472					(12,088)		(12,088)		(1,380)			630		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/23/2022	12/31/2024	1	17,463,041					(1,126,495)		(1,126,495)		(160,480)			107,073		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	08/23/2022	06/30/2025	1	290,276					18,031		18,031		2,886			2,053		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1	20,002					(1,324)		(1,324)		(185)			100		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1	149,270					10,190		10,190		6,381			527		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	5,198,274					(299,002)		(299,002)		(165,827)			31,873		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1	149,158					9,584		9,584		5,720			745		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	12/31/2024	1	2,368,712					(158,322)		(158,322)		(21,415)			14,524		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	12/29/2023	1	43,006					(3,085)		(3,085)		(329)			152		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	06/28/2024	1	45,382					(3,147)		(3,147)		(412)			227		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	12/31/2024	1	3,010,982					(181,368)		(181,368)		(95,715)			18,462		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	12/29/2023	1	11,789					(852)		(852)		(505)			42		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	06/28/2024	1	13,649					(924)		(924)		(523)			68		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	18,267					(1,258)		(1,258)		(140)			64		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/31/2022	12/31/2024	1	909,536					(69,379)		(69,379)		(28,313)			5,577		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	6,878,828					(473,913)		(473,913)		(53,031)			24,279		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	403,702					(26,618)		(26,618)		(3,674)			2,475		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	2,167,050					(142,881)		(142,881)		(19,717)			13,287		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/31/2022	12/29/2023	1	67,389					(6,027)		(6,027)		(2,904)			238		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1	34,911					(2,366)		(2,366)		(319)			174		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/31/2022	12/31/2024	1	5,059,748					(391,916)		(391,916)		(157,257)			31,023		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1	18,704					(1,268)		(1,268)		(171)			93		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/31/2022	06/28/2024	1	69,189					(5,872)		(5,872)		(2,636)			345		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	33,049					(2,277)		(2,277)		(255)			117		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	5,503,062					(379,131)		(379,131)		(42,425)			19,423		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/29/2023	1	45,094					(3,020)		(3,020)		(349)			159		
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	6,953,307					432,797		432,797		64,902			42,634		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	06/28/2024	1	49,286					(3,196)		(3,196)		(456)			246		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/21/2022	06/28/2024	1	90,910					(7,206)		(7,206)		(789)			454		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	1,672,370					(104,094)		(104,094)		(15,610)			10,254		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	5,280,937					(328,703)		(328,703)		(49,292)			32,380		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	12/31/2024	1	2,763,907					(213,106)		(213,106)		(23,181)			16,947		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	89,854					(7,317)		(7,317)		(673)			317		
SOCGEN CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	47,394					466		466		946			167		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	61,107					(6,501)		(6,501)		(463)			305		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1	1,516,179					(157,522)		(157,522)		(10,126)			9,296		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1	59,048					(6,444)		(6,444)		(414)			208		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	20,375					(2,168)		(2,168)		(155)			102		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1	19,810					(2,162)		(2,162)		(139)			70		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1	390,709					(40,592)		(40,592)		(2,609)			2,396		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	12/30/2025	1	3,854,844					(515,577)		(515,577)		(43,061)			30,481		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	06/30/2025	1	128,178					(17,680)		(17,680)		(2,502)			906		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	12/29/2023	1	127,919					(18,776)		(18,776)		(5,633)			451		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	12/31/2024	1	129,603					(18,402)		(18,402)		(3,684)			795		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D8H32	09/30/2022	06/28/2024	1	129,681					(18,850)		(18,850)		(4,844)			647		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2025	1	8,235,036					(652,280)		(652,280)		(66,664)			65,153		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2024	1	316,923					(39,455)		(39,455)		(9,236)			1,943		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1	30,906					(3,527)		(3,527)		(1,345)			109		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1	4,664					(506)		(506)		(139)			29		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	17,103					(1,898)		(1,898)		(646)			85		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1	356,414					(25,915)		(25,915)		(2,724)			1,258		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1	16,922					(1,931)		(1,931)		(736)			60		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	365,689					(25,470)		(25,470)		(3,317)			1,825		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2025	1	373,854					(23,881)		(23,881)		(3,663)			2,644		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2025	1	532,464					(32,454)		(32,454)		(5,287)			4,213		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1	28,937					3,212		3,212		1,094			144		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1	370,797					(24,837)		(24,837)		(3,349)			2,274		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/29/2023	1	6,600					(643)		(643)		(48)			23		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/30/2025	1	151,111					(13,083)		(13,083)		(1,112)			1,195		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	06/30/2025	1	6,965					(619)		(619)		(54)			49		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	06/28/2024	1	6,790					(641)		(641)		(54)			34		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/31/2024	1	6,900					(632)		(632)		(51)			42		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D8H32	10/13/2022	06/28/2024	1	86,217					4,442		4,442		(2,397)			430		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D8H32	10/13/2022	12/29/2023	1	83,585					4,185		4,185		(2,612)			295		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D8H32	10/13/2022	12/31/2024	1	88,537					4,574		4,574		(2,390)			543		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/19/2022	06/28/2024	1	14,455					(1,687)		(1,687)		(545)			72		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/19/2022	12/29/2023	1	716					(88)		(88)		(31)			3		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/29/2023	1	13,055					(1,534)		(1,534)		(568)			46		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/31/2024	1	94,638					(7,834)		(7,834)		(759)			580		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/31/2024	1	4,557					(385)		(385)		(36)			28		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/29/2023	1	4,191					(384)		(384)		(31)			15		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	06/28/2024	1	4,320					(378)		(378)		(36)			22		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2022	12/29/2023	1	803					(98)		(98)		(35)			3		
BGA14JCC6-USD	FX Bond	Annual Sch D part 1	Currency	OTC	10/21/2022	12/31/2025	1	20,509,443					(1,464,870)		(1,464,870)		(182,063)			162,263		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/21/2022	12/31/2024	1	6,232					(676)		(676)		(186)			38		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/31/2024	1	6,282					629		629		189			39		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/30/2025	1	1,284,262					(88,446)		(88,446)		(11,726)			10,155		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/31/2024	1	966,204					(73,463)		(73,463)		(8,169)			5,924		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/29/2023	1	926,519					(76,878)		(76,878)		(6,918)			3,270		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	06/28/2024	1	951,749					(75,466)		(75,466)		(8,256)			4,751		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	06/30/2025	1	974,888					(70,485)		(70,485)		(8,872)			6,893		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/24/2022	12/29/2023	1	6,681					(766)		(766)		(291)			24		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/30/2025	1	16,386,295					(957,043)		(957,043)		(166,834)			129,572		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	692,561					(47,214)		(47,214)		(6,323)			3,457		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1	674,796					(48,342)		(48,342)		(5,170)			2,382		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	702,394					(45,710)		(45,710)		(6,429)			4,307		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2025	1	707,263					(43,541)		(43,541)		(7,064)			5,001		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/30/2025	1	6,248,527					(364,946)		(364,946)		(63,618)			49,409		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/30/2025	1	234,255					(14,421)		(14,421)		(2,339)			1,656		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1	222,673					(15,952)		(15,952)		(1,706)			786		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	10/25/2022	12/29/2023	1	22,737					591		591		451			80		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	229,167					(15,623)		(15,623)		(2,092)			1,144		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1	10,618					(724)		(724)		(97)			53		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	232,653					(15,140)		(15,140)		(2,129)			1,426		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1	10,344					(741)		(741)		(79)			37		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1	247,625					(16,115)		(16,115)		(2,267)			1,518		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/15/2022	12/29/2023	1	15,272					(467)		(467)		(128)			54		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/16/2022	12/29/2023	1	4,416,718					(243,996)		(243,996)		(187,879)			15,589		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	13,857					(570)		(570)		(142)			69		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	67,807					4,356		4,356		2,895			239		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	4,244,377					(272,649)		(272,649)		(181,172)			14,980		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	22,101					909		909		226			110		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	2,918,382					(129,026)		(129,026)		(23,741)			10,300		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	504,925					(32,435)		(32,435)		(21,553)			1,782		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	2,165,082					(139,080)		(139,080)		(92,417)			7,642		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1	16,488					(949)		(949)		(633)			82		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/31/2024	1	117,152					(4,577)		(4,577)		(1,267)			718		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1	20,573					(910)		(910)		(168)			73		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/22/2022	06/28/2024	1	176,897					(8,872)		(8,872)		(6,814)			883		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	06/28/2024	1	57,365					(2,252)		(2,252)		(591)			286		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/31/2025	1	1,279,308					(43,554)		(43,554)		(16,160)			10,121		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/31/2024	1	57,734					(2,178)		(2,178)		(630)			354		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/29/2023	1	56,246					(2,358)		(2,358)		(460)			199		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	11/22/2022	12/29/2023	1	8,626					(492)		(492)		(367)			30		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	06/30/2025	1	57,793					(2,067)		(2,067)		(701)			409		

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/28/2022	06/28/2024	1	235,894					(8,203)		(8,203)		(2,476)			1,177		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/28/2022	12/29/2023	1	9,296					(341)		(341)		(77)			33		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/02/2022	12/31/2024	1	447,666					(9,957)		(9,957)		(5,321)			2,745		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/21/2022	12/29/2023	1	2,040,269					131,062		131,062		87,089			7,201		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/28/2021	12/29/2023	1	2,297,338					119,401		119,401		(93,695)			8,108		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/21/2022	12/29/2023	1	17,215					(10)		(10)		(490)			61		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/13/2022	12/29/2023	1	875,039					(9,898)		(9,898)		(7,615)			3,088		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/15/2022	12/29/2023	1	550,896					(5,137)		(5,137)		(4,813)			1,944		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/15/2022	06/28/2024	1	556,070					(5,624)		(5,624)		(6,399)			2,776		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/15/2022	12/31/2024	1	11,561,367					(139,662)		(139,662)		(144,887)			70,887		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/20/2021	12/31/2024	1	19,261					1,414		1,414		(346)			118		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1	11,653					632		632		(196)			71		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/20/2021	12/31/2024	1	450,570					33,071		33,071		(8,102)			2,763		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/11/2022	12/31/2024	1	227,583					12,716		12,716		(3,838)			1,395		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/31/2024	1	25,623					1,718		1,718		(451)			157		
GS EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1	272,595					14,790		14,790		(4,569)			1,671		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	427,863					19,944		19,944		(6,963)			2,623		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/11/2022	12/31/2024	1	9,729					544		544		(164)			60		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	1,808,349					116,652		116,652		16,618			11,088		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	18,290					853		853		(297)			112		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/31/2024	1	599,410					40,197		40,197		(10,536)			3,675		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/15/2021	12/31/2024	1	71,041					3,595		3,595		(2,583)			436		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/30/2025	1	2,217,386					3,587		3,587		(52,396)			17,534		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/15/2021	12/31/2024	1	2,476,741					125,351		125,351		(90,029)			15,186		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	5,287,951					304,160		304,160		168,687			32,423		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	12/31/2024	1	1,247,041					64,250		64,250		(45,376)			7,646		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1	311,854					14,521		14,521		(11,284)			1,912		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	12/31/2024	1	6,254,073					322,221		322,221		(227,569)			38,346		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/31/2022	12/31/2024	1	2,223,122					172,198		172,198		69,095			13,631		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	12/20/2021	12/31/2024	1	5,600,827					260,797		260,797		(202,656)			34,341		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/31/2024	1	7,169,394					(78,779)		(78,779)		248,917			43,958		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	09/30/2022	12/30/2025	1	1,925,394					257,517		257,517		21,508			15,225		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/31/2022	12/31/2024	1	405,523					30,933		30,933		12,623			2,486		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	14,624					1,013		1,013		(543)			90		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/05/2022	12/31/2024	1	459,673					31,846		31,846		(17,062)			2,818		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	12/02/2022	12/31/2024	1	387,766					8,624		8,624		4,608			2,378		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	1,728,760					115,238		115,238		(30,343)			10,600		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/29/2023	1	891,072					(13,928)		(13,928)		(7,688)			3,145		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	12/19/2022	06/28/2024	1	909,972					(15,300)		(15,300)		(10,222)			4,542		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/25/2022	12/31/2024	1	1,569,846					104,927		104,927		14,193			9,625		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/31/2024	1	19,941,303					(369,667)		(369,667)		(241,694)			122,268		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/29/2023	1	47,683					(745)		(745)		(411)			168		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	183,587					12,238		12,238		(3,222)			1,126		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	1,842,782					122,839		122,839		(32,344)			11,299		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	293,965					17,613		17,613		(5,033)			1,802		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/29/2023	1	2,392					(37)		(37)		(20)			8		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	251,180					15,049		15,049		(4,301)			1,540		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	219,362					14,463		14,463		1,996			1,345		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/19/2022	12/31/2024	1	59,566					(1,104)		(1,104)		(722)			365		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	12/19/2022	06/28/2024	1	2,447					(41)		(41)		(27)			12		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1	13,069,774					843,097		843,097		120,107			80,136		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	41,841					4,034		4,034		(442)			148		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/02/2022	12/31/2024	1	7,090,494					251,536		251,536		78,282			43,475		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	52,302					5,042		5,042		(553)			185		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	2,687,987					259,147		259,147		(28,384)			9,487		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/29/2023	1	2,150,390					207,318		207,318		(22,707)			7,590		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	10/04/2021	12/31/2024	1	612,198					41,395		41,395		(10,782)			3,754		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/29/2023	1	2,306,066					158,875		158,875		17,778			8,139		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	10/04/2021	12/31/2024	1	14,321,303					968,356		968,356		(252,236)			87,810		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/29/2023	1	1,844,853					127,100		127,100		14,222			6,511		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	08/05/2022	12/31/2024	1	650,622					17,080		17,080		21,592			3,989		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/08/2022	12/31/2024	1	5,610,016					29,780		29,780		(76,524)			34,397		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/31/2022	12/31/2024	1	1,203,705					79,365		79,365		10,953			7,380		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	03/14/2022	12/31/2024	1	364,782					12,918		12,918		(13,032)			2,237		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2022	12/31/2024	1	294,234					(9,389)		(9,389)		(9,696)			1,804		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/14/2022	12/31/2024	1	14,373					509		509		(513)			88		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	24,152					1,447		1,447		(414)			148		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1	1,354,144					81,133		81,133		(23,185)			8,303		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/16/2022	12/29/2023	1	4,357,428					240,721		240,721		185,357			15,379		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	12/31/2024	1	3,771,623					(75,201)		(75,201)		(45,376)			23,125		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/19/2022	12/29/2023	1	4,353,467					265,754		265,754		34,152			15,365		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/21/2022	12/29/2023	1	36,536					1,615		1,615		297			129		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/16/2021	12/29/2023	1	5,281,420					282,405		282,405		(51,859)			18,641		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	12/29/2023	1	56,280					(913)		(913)		(913)			199		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	02/22/2022	12/29/2023	1	1,146,862					72,468		72,468		(46,564)			4,048		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	06/28/2024	1	66,789					(1,199)		(1,199)		(1,199)			333		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	07/22/2022	06/28/2024	1	9,474,277					368,477		368,477		97,856			47,290		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	04/26/2021	06/28/2024	1	10,889,589					1,145,505		1,145,505		(176,724)			54,355		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	04/26/2021	06/28/2024	1	202,075					21,257		21,257		(3,279)			1,009		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1	20,447					1,040		1,040		(744)			125		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	12/08/2021	12/31/2024	1	837,736					42,620		42,620		(30,461)			5,136		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	08/25/2022	12/31/2024	1	1,523,305					91,757		91,757		48,424			9,340		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/31/2024	1	3,586,088					262,993		262,993		(133,706)			21,988		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024	1	119,702					8,779		8,779		(4,463)			734		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	3,318,848					87,125		87,125		110,143			20,349		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	12/31/2024	1	837,736					42,620		42,620		(30,461)			5,136		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/08/2021	12/31/2024	1	20,447					1,040		1,040		(744)			125		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/29/2022	06/28/2024	1	1,489					(21)		(21)		(21)			7		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/29/2022	12/31/2024	1	95,969					(1,555)		(1,555)		(1,555)			588		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/29/2022	12/31/2024	1	59,714					967		967		967			366		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/29/2022	12/29/2023	1	1,457					(18)		(18)		(18)			5		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/30/2022	12/31/2024	1	948,499					33,239		33,239		33,239			5,816		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/30/2022	12/31/2024	1	948,500					(33,239)		(33,239)		(33,239)			5,816		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES 549300HS3WTRS6D88H32	01/12/2023	07/14/2023	1	15,737,477					(36,480)		(36,480)		(36,480)			15,405		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/13/2023	06/28/2024	1	297,829					46		46		46			1,487		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/13/2023	12/31/2024	1	5,710,698					13,745		13,745		13,745			35,015		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	01/13/2023	12/29/2023	1	340,167					(431)		(431)		(431)			1,201		
GS EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/13/2023	12/31/2024	1	13,893,769					45,913		45,913		45,913			85,188		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/13/2023	06/30/2025	1	677,704					(3,403)		(3,403)		(3,403)			4,792		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/13/2023	12/31/2025	1	14,655,272					(82,537)		(82,537)		(82,537)			115,947		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) 549300HS3WTRS6D88H32	01/23/2023	12/31/2024	1	28,838					(299)		(299)		(299)			177		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) 549300HS3WTRS6D88H32	01/23/2023	12/31/2025	1	595,547					(299)		(299)		(299)			4,712		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) 549300HS3WTRS6D88H32	01/23/2023	06/28/2024	1	29,301					(456)		(456)		(456)			146		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) 549300HS3WTRS6D88H32	01/23/2023	12/29/2023	1	29,427					(625)		(625)		(625)			104		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) 549300HS3WTRS6D88H32	01/23/2023	06/30/2025	1	28,359					(152)		(152)		(152)			201		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	12/30/2025	1	165,394					707		707		707			1,308		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	06/30/2026	1	3,007,443					23,877		23,877		23,877			26,045		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/30/2023	12/29/2023	1	15,961					49		49		49			56		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	06/30/2025	1	167,921					(108)		(108)		(108)			1,187		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	06/28/2024	1	173,714					(2,251)		(2,251)		(2,251)				.867		
Goldman Sachs International USD/CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/30/2023	06/28/2024	1	10,753					64		64		64				54		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	12/29/2023	1	175,226					(3,374)		(3,374)		(3,374)				.618		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/30/2023	12/31/2024	1	373,176					(238)		(238)		(238)				2,288		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	01/30/2023	06/28/2024	1	17,573					27		27		27				88		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	12/31/2024	1	170,831					(1,138)		(1,138)		(1,138)				1,047		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	12/30/2025	1	148,417					(654)		(654)		(654)				1,174		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	06/28/2024	1	151,727					77		77		77				757		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	06/30/2026	1	3,789,045					(23,005)		(23,005)		(23,005)				32,814		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	12/31/2024	1	151,101					(323)		(323)		(323)				926		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	12/29/2023	1	149,004					337		337		337				526		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	06/30/2025	1	149,764					(544)		(544)		(544)				1,059		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	02/01/2023	12/29/2023	1	12,702,407					(87,680)		(87,680)		(87,680)				44,833		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/13/2023	06/30/2025	1	2,774,946					(30,638)		(30,638)		(30,638)				19,622		
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/13/2023	06/30/2025	1	2,774,946					30,638		30,638		30,638				19,622		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/29/2023	1	553,845					(21,715)		(21,715)		(21,715)				1,955		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/31/2024	1	266,214					(5,296)		(5,296)		(5,296)				1,632		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	06/28/2024	1	13,913					(262)		(262)		(262)				69		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/29/2023	1	14,136					(270)		(270)		(270)				50		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	12/29/2023	1	80,199					4,829		4,829		4,829				283		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/28/2024	1	81,128					4,141		4,141		4,141				405		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/30/2025	1	2,473,473					87,370		87,370		87,370				17,490		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	12/31/2024	1	81,314					3,457		3,457		3,457				499		
Barclays Bank PLC (London) USD/EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2023	06/30/2025	1	3,529,351					88,457		88,457		88,457				24,956		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2025	1	294,719					(5,918)		(5,918)		(5,918)			2,084		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/30/2025	1	295,291					(6,040)		(6,040)		(6,040)			2,335		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2026	1	6,418,119					(139,533)		(139,533)		(139,533)			55,583		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/31/2024	1	303,256					(5,662)		(5,662)		(5,662)			1,859		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/28/2024	1	311,835					(4,710)		(4,710)		(4,710)			1,557		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/29/2023	1	311,878					(3,976)		(3,976)		(3,976)			1,101		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	12/29/2023	1	37,081					(453)		(453)		(453)			131		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	06/28/2024	1	875,442					(13,898)		(13,898)		(13,898)			4,370		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	12/31/2024	1	89,383					(775)		(775)		(775)			548		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/28/2024	1	91,730					(540)		(540)		(540)			458		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	12/30/2025	1	88,491					(902)		(902)		(902)			700		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2025	1	88,466					(848)		(848)		(848)			626		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	12/29/2023	1	94,993					(359)		(359)		(359)			335		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2026	1	2,156,664					(24,693)		(24,693)		(24,693)			18,677		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2026	1	195,211					(2,235)		(2,235)		(2,235)			1,691		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	04/10/2023	12/29/2023	1	32,228					(685)		(685)		(685)			114		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	04/10/2023	06/28/2024	1	30,533					(514)		(514)		(514)			152		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3IITRS6D88H32	04/10/2023	12/31/2024	1	663,305					(7,667)		(7,667)		(7,667)			4,067		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	04/11/2023	12/31/2024	1	179,499					(685)		(685)		(685)			1,101		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	04/11/2023	12/29/2023	1	191,178					231		231		231			675		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	04/11/2023	06/30/2026	1	4,002,720					(34,717)		(34,717)		(34,717)			34,665		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	04/11/2023	12/30/2025	1	175,001					(1,175)		(1,175)		(1,175)			1,384		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	04/11/2023	06/30/2025	1	175,841					(993)		(993)		(993)			1,243		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	04/11/2023	06/28/2024	1	185,129					(190)		(190)		(190)			924		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/14/2023	06/28/2024	1	4,178					34		34		34			21		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/14/2023	12/31/2024	1	97,226					452		452		452			596		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/14/2023	12/29/2023	1	4,349					53		53		53			15		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/17/2023	06/28/2024	1	682,914					(6,088)		(6,088)		(6,088)			3,409		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2023	06/28/2024	1	9,110					(108)		(108)		(108)			45		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2023	12/31/2024	1	189,198					(1,702)		(1,702)		(1,702)			1,160		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2023	12/29/2023	1	9,535					(142)		(142)		(142)			34		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/17/2023	12/29/2023	1	30,659					(210)		(210)		(210)			108		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/22/2023	12/29/2023	1	20,769					(164)		(164)		(164)			73		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/22/2023	06/28/2024	1	21,025					(200)		(200)		(200)			105		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/22/2023	12/31/2024	1	505,645					(5,958)		(5,958)		(5,958)			3,100		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	12/29/2023	1	119,599					(1,259)		(1,259)		(1,259)			422		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	06/30/2026	1	6,245,639					(124,693)		(124,693)		(124,693)			54,089		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	12/31/2025	1	309,007					(5,691)		(5,691)		(5,691)			2,445		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	06/30/2026	1	2,481,870					(43,728)		(43,728)		(43,728)			21,494		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	06/28/2024	1	317,718					(4,467)		(4,467)		(4,467)			1,586		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	06/30/2025	1	312,121					(5,560)		(5,560)		(5,560)			2,207		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	06/28/2024	1	121,160					(1,439)		(1,439)		(1,439)			605		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	12/31/2024	1	120,274					(1,714)		(1,714)		(1,714)			737		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	06/30/2025	1	118,878					(1,873)		(1,873)		(1,873)			841		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	12/29/2023	1	313,661					(4,060)		(4,060)		(4,060)			1,107		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	12/31/2024	1	315,565					(5,162)		(5,162)		(5,162)			1,935		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	12/31/2025	1	117,629					(1,914)		(1,914)		(1,914)			931		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	06/20/2023	06/30/2025	1	398,902					1,090		1,090		1,090			2,821		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	06/20/2023	06/28/2024	1	392,166					338		338		338			1,957		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2023	12/29/2023	1	7,814					23		23		23			28		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	06/20/2023	12/31/2024	1	396,749					765		765		765			2,433		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	12/29/2023	1	487,610					1,148		1,148		1,148			1,721		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	12/29/2023	1	9,996,482					23,544		23,544		23,544			35,282		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	06/20/2023	12/29/2023	1	382,720					285		285		285			1,351		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	06/20/2023	07/17/2023	1	8,949,540					(659)		(659)		(659)			9,654		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	12/31/2024	1	147,359					187		187		187			904		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	07/17/2023	1	37,370					111		111		111			40		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	06/28/2024	1	7,688					22		22		22			38		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	07/17/2023	1	42,167					125		125		125			45		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	06/20/2023	12/31/2025	1	9,499,846					29,919		29,919		29,919			75,159		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	06/28/2024	1	11,492,477					27,669		27,669		27,669			57,364		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	06/28/2024	1	15,373					104		104		104			77		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/31/2024	1	279,311					1,772		1,772		1,772			1,713		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/29/2023	1	5,388					34		34		34			19		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/29/2023	1	15,475					101		101		101			55		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	06/28/2024	1	5,302					31		31		31			26		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/31/2024	1	108,901					497		497		497			668		
141999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													4,874,393	XXX	4,874,393		(8,463,865)			5,323,989	XXX	XXX
T 1 7/8 02/15/51 Govt/F/231130	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho .. 549300HS3WTRS6D8H32	12/01/2021	11/30/2023	1	100,000,000														
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1	19,379					1,006		1,006		(189)			68		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	48,676					2,599		2,599		(478)			172		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	509,229					13,735		13,735		(10,363)			2,542		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1	12,407,081					(627,035)		(627,035)		121,201			43,791		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	12,341					653		653		(174)			62		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	10,608					286		286		(216)			53		

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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)	
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	10,114					323		323		(204)			36			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	6,533					346		346		(92)			33			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024	1	709,472					36,126		36,126		(9,937)			3,541			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024	1	20,804					1,059		1,059		(292)			104			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	6,474					346		346		(63)			23			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO. 65GSEF7VJP5170UK5573	12/20/2021	12/29/2023	1	401,333					13,853		13,853		(16,482)			1,416			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	12,608					684		684		(211)			77			
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	23,035					736		736		(465)			81			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	12,229					653		653		(120)			43			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	64,182					3,482		3,482		(1,076)			394			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	1,788,396					97,033		97,033		(29,976)			10,965			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1	433,127					23,500		23,500		(7,260)			2,656			
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO. 65GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1	403,944					15,763		15,763		(16,003)			2,016			
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1	49,123					2,601		2,601		(692)			245			
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1	32,432					1,036		1,036		(655)			114			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1	9,797					523		523		(191)			69			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1	319,635					17,074		17,074		(6,223)			2,260			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	12/31/2024	1	7,674					399		399		(128)			47			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	12/29/2023	1	7,553					403		403		(74)			27			
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/28/2024	1	7,612					394		394		(107)			38			
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho .. 549300HS3WTRS6D88H32	04/11/2022	12/01/2026	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho .. 549300HS3WTRS6D88H32	04/11/2022	12/01/2025	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association .. KB1H1DSRPFMYMCFXT09	04/19/2022	12/01/2025	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association .. KB1H1DSRPFMYMCFXT09	04/19/2022	12/01/2026	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association .. KB1H1DSRPFMYMCFXT09	04/19/2022	12/02/2024	1	25,000,000															

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	04/11/2022	12/02/2024	1	25,000,000														
T 2 1/4 02/15/52 Govt/F/231201	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	04/04/2022	12/01/2023	1	25,000,000														
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	04/04/2022	12/02/2024	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/251202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	05/19/2022	12/02/2025	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	05/19/2022	12/01/2026	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	OTC	05/19/2022	12/01/2027	1	25,000,000	96.6977													
T 2 7/8 05/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	06/13/2022	12/02/2024	1	50,000,000														
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	06/13/2022	12/01/2026	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	06/13/2022	12/01/2027	1	50,000,000														
T 2 7/8 05/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	06/13/2022	12/01/2025	1	25,000,000														
T 2 7/8 05/15/52 Govt/F/231201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	06/13/2022	12/01/2023	1	25,000,000														
T 3 08/15/52 Govt/F/231130	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/30/2023	1	12,500,000														
T 3 08/15/52 Govt/F/241129	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/29/2024	1	37,500,000														
T 3 08/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/28/2025	1	25,000,000														
T 3 08/15/52 Govt/F/261130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	08/17/2022	11/30/2026	1	25,000,000														
T 3 08/15/52 Govt/F/271130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	08/17/2022	11/30/2027	1	50,000,000														
T 4 11/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	12/19/2022	11/28/2025	1	20,000,000														
T 4 11/15/52 Govt/F/231215	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	12/19/2022	12/15/2023	1	150,000,000														
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	03/16/2023	03/14/2025	1	18,768,807					(352,573)		(352,573)							
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	03/16/2023	03/14/2025	1	19,831,193					(372,530)		(372,530)							
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	03/17/2023	03/14/2025	1	42,390,863					(1,341,564)		(1,341,564)							

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)		
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/17/2023	03/14/2025	1	13,928,426					(440,800)		(440,800)									
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	03/17/2023	03/14/2025	1	62,980,711					(1,993,181)		(1,993,181)									
T 3 5/8 05/15/53 Govt/F/231120	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/20/2023	11/20/2023	1	29,500,000					(209,979)		(209,979)									
T 3 7/8 05/15/43 Govt/F/231120	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	06/20/2023	11/20/2023	1	65,000,000					(513,440)		(513,440)									
CROSS CURRENCY SWAP	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBUI1	06/26/2023	07/17/2023	1	11,221,890					5,584		5,584		5,584			12,105				
CROSS CURRENCY SWAP	FX Bond	Annual Sch D part 1	Currency	Societe Generale C2RNE81BXP4ROTDBPLU41	06/26/2023	07/17/2023	1	2,714,282					5,076		5,076		5,076			2,928				
1439999999. Subtotal - Forwards - Hedging Other													(5,605,829)	XXX	(5,605,829)	30,190			85,906	XXX	XXX			
1479999999. Subtotal - Forwards													(731,436)	XXX	(731,436)	(8,433,675)			5,409,895	XXX	XXX			
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX						XXX	XXX			
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													4,874,393	XXX	4,874,393	(8,463,865)			5,323,989	XXX	XXX			
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX						XXX	XXX			
1709999999. Subtotal - Hedging Other													139,534,412	123,188,823	(12,574,401)	(3,441,603)	XXX	226,713,932	(109,985,061)	30,190	(89,301,832)	142,388,141	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													139,534,412	123,188,823	(12,574,401)	1,432,790	XXX	231,588,325	(109,985,061)	(8,433,675)	(89,301,832)	147,712,130	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
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(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
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	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYU3	161	16,100,000	10YR TNOTES SEP3	General Business	NA	Interest Rate	09/20/2023	Wells Fargo Bank, National Association	05/25/2023	113.6950	112.2656	(230,129)	(230,129)	(230,129)					18,045	112.08	100,000
TUJ3	204	40,800,000	2YR T-NOTES SEP3	General Business	NA	Interest Rate	09/29/2023	Wells Fargo Bank, National Association	05/25/2023	102.6992	101.6719	(419,156)	(419,156)	(419,156)					20,647	101.21	200,000
UXYU3	30	3,000,000	10 YR UL TN SEP3	General Business	NA	Interest Rate	09/20/2023	Wells Fargo Bank, National Association	06/27/2023	119.4531	118.4375	(30,469)	(30,469)	(30,469)					3,544	118.14	100,000
ESU3	61	13,264,676	EMINI S&P SEP3	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	09/15/2023	JPMorgan Chase Bank, National Asc	06/12/2023	4,349.0741	4,488.2500	424,486	424,486	424,486					273,783	4488.25	50
HIN3	18	2,157,421	HANG SENG JUL3	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	07/28/2023	JPMorgan Chase Bank, National Asc	06/29/2023	18,804.0577	18,807.0000	2,648	2,648	2,648					338,526	18807	50
1539999999. Subtotal - Long Futures - Hedging Other												(252,619)	(252,619)	(252,619)					654,545	XXX	XXX
1579999999. Subtotal - Long Futures												(252,619)	(252,619)	(252,619)					654,545	XXX	XXX
TYU3	205	20,500,000	10YR TNOTES SEP3	General Business	NA	Interest Rate	09/20/2023	Wells Fargo Bank, National Association	05/25/2023	113.6950	112.2656	293,021	293,021	293,021					22,976	112.08	100,000
TUJ3	121	24,200,000	2YR T-NOTES SEP3	General Business	NA	Interest Rate	09/29/2023	Wells Fargo Bank, National Association	05/25/2023	102.6992	101.6719	248,617	248,617	248,617					12,246	101.21	200,000
FVU3	1,320	132,000,000	5YR T NOTES SEP3	General Business	NA	Interest Rate	09/29/2023	Wells Fargo Bank, National Association	05/25/2023	108.5926	107.0938	1,978,508	1,978,508	1,978,508					141,280	107.03	100,000
UXYU3	448	44,800,000	10 YR UL TN SEP3	General Business	NA	Interest Rate	09/20/2023	Wells Fargo Bank, National Association	05/25/2023	119.0078	118.4375	255,500	255,500	255,500					52,927	118.14	100,000
1609999999. Subtotal - Short Futures - Hedging Other												2,775,647	2,775,647	2,775,647					229,429	XXX	XXX
1649999999. Subtotal - Short Futures												2,775,647	2,775,647	2,775,647					229,429	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												2,523,027	2,523,027	2,523,027					883,974	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												2,523,027	2,523,027	2,523,027					883,974	XXX	XXX

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NONE

Broker Name	Beginning Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a) Code	Description of Hedged Risk(s)

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure		
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral				
0199999999 - Aggregate Sum of Exchange Traded Derivatives			XXX	XXX	XXX		3,202,781	(679,754)	3,202,781	3,202,781	(679,754)	3,202,781	883,974	883,974
BANK OF AMERICA, N.A.	Y	N			7,075,561			7,075,561	19,534,222			19,534,222		
BARCLAYS BANK PLC	Y	N	28,290,000		25,014,826	(12,462,238)			48,483,129	(12,462,238)		7,730,891	3,879,905	3,879,905
BNP PARIBAS	Y	N	30,630,000		10,197,846				31,068,904	(3,550)		435,354		
CITIBANK, N.A.	Y	N			5,430	(5,827,166)			70,874	(5,827,166)			1,837,575	1,837,575
CREDIT SUISSE INTERNATIONAL	Y	N	900,000		460,577				914,446			14,446	1,235,682	1,235,682
GOLDMAN SACHS INTERNATIONAL	Y	N	490,000		382,253	(264,803)			703,840	(264,803)			400,340	400,340
JPMORGAN CHASE BANK, N.A.	Y	N			231	(121,503,122)			231	(121,503,122)			133,880,975	133,880,975
MIZUHO CAPITAL MARKETS LLC	Y	N			9,007,781	(6,196,190)		2,811,591	9,007,781	(6,196,190)		2,811,591	1,911,348	1,911,348
MorganStanley	Y	N	69,350,000		27,168,603				70,840,696			1,490,696		
Royal Bank of Canada	Y	N	51,500,000		16,907,521	(30,352)			53,285,267	(41,355)		1,743,912	37,696	37,696
SOCIETE GENERALE	Y	N	35,030,000		26,368,334	(9,178,102)			45,263,777	(9,199,612)		1,034,165	1,737,396	1,737,396
TRUIST BANK	Y	N	62,480,000		16,416,040				64,092,810			1,612,810		
UBS AG	Y	N	170,000		78,869				91,363					
Wells Fargo Bank, National Association	Y	N	36,210,000		21,207,049	(3,396,159)			47,125,181	(3,396,159)		7,519,022	2,791,212	2,791,212
0299999999 - Total NAIC 1 Designation					315,050,000		160,290,922	(158,858,132)	9,887,152	390,482,520	(158,894,195)	43,927,109	147,712,130	147,712,129
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)														
0999999999 - Gross Totals					315,050,000		163,493,703	(159,537,886)	13,089,933	393,685,301	(159,573,949)	47,129,890	148,596,105	148,596,103
1. Offset per SSAP No. 64							45,531,536	(45,531,536)						
2. Net after right of offset per SSAP No. 64							117,962,167	(114,006,350)						

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
JPMORGAN CHASE BANK, N.A.	Cash	7H6GLXDRUGGFU57RNE97		29,900,000		29,900,000		IV
BANK OF AMERICA, N.A.	Cash	B4TYDEB6GKMZ0031MB27		1,160,000		1,160,000		IV
CITIBANK, N.A.	Cash	E570DZVZ7FF32TWEFA76		7,746,275		7,746,275		IV
MIZUHO CAPITAL MARKETS LLC	Cash	549300HS3NITRS6D88H32		62,250,000		62,250,000		IV
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (CORP)	Cash	1VUV7VQFKUOQSJ21A208		4,435,000		4,435,000		IV
WELLS FARGO BANK, N.A. (CORP)	Cash	KB1H1DSPRFMYMCFXT09		12,263,000		12,263,000		IV
0199999999 - Total				117,754,275		117,754,275	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	784F5XWPLTWKT8V3E584		490,000	490,000	XXX		IV
BARCLAYS BANK PLC	Cash	65GSEF7VJPS170UK5573		28,290,000	28,290,000	XXX		IV
WELLS FARGO BANK, N.A.	Cash	KB1H1DSPRFMYMCFXT09		36,210,000	36,210,000	XXX		IV
MORGAN STANLEY AND CO. INTERNATIONAL PLC.	Cash	87GQIVDQLFKA7QQJXC56		69,350,000	69,350,000	XXX		IV
BNP PARIBAS	Cash	549300WCB70D06XZS54		30,630,000	30,630,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	Cash	E58DKGIMJYYJLN8C3868		900,000	900,000	XXX		IV
UBS AG	Cash	549300W01FUSNVH0FL22		170,000	170,000	XXX		IV
ROYAL BANK OF CANADA	Cash	ES71P3U3RH1GC71XBU11		51,500,000	51,500,000	XXX		IV
SOCIETE GENERALE	Cash	02PNE81BXP4ROTDBPL41		35,030,000	35,030,000	XXX		IV
TRUIST BANK	Cash	1YDQJBGJWY9T8XKCSX06		62,480,000	62,480,000	XXX		IV
0299999999 - Total				315,050,000	315,050,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
US Bank Minneapolis, MN					(57,016,330)	(65,097,124)	3,501,329	.XXX.
JP Morgan New York, NY					134,240,753	137,594,810	32,218,657	.XXX.
Wells Fargo San Francisco, CA					(32,918,747)	(33,970,725)	(14,368,278)	.XXX.
Citibank New York, NY					10,805,551	6,867,392	8,516,080	.XXX.
UMB Kansas City, MO					46,625	46,780	46,969	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			55,157,850	45,441,132	29,914,758	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			55,157,850	45,441,132	29,914,758	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
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.....								
0599999. Total - Cash	XXX	XXX			55,157,850	45,441,132	29,914,758	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds							
0309999999	Total - All Other Government Bonds							
0509999999	Total - U.S. States, Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
0909999999	Total - U.S. Special Revenues Bonds							
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
1309999999	Total - Hybrid Securities							
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds							
1909999999	Subtotal - Unaffiliated Bank Loans							
2419999999	Total - Issuer Obligations							
2429999999	Total - Residential Mortgage-Backed Securities							
2439999999	Total - Commercial Mortgage-Backed Securities							
2449999999	Total - Other Loan-Backed and Structured Securities							
2459999999	Total - SVO Identified Funds							
2469999999	Total - Affiliated Bank Loans							
2479999999	Total - Unaffiliated Bank Loans							
2509999999	Total Bonds							
38141W-32-3	GOLDMAN:FS TRS O INST		06/30/2023	4.990		375,815,263	741,024	5,059
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					375,815,263	741,024	5,059
97181C-80-3	WILMINGTON:US G MM ADMN		06/30/2023	4.600		1,409,950	5,311	28,012
8309999999	Subtotal - All Other Money Market Mutual Funds					1,409,950	5,311	28,012
8609999999	Total Cash Equivalents					377,225,213	746,335	33,071

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