

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2019**

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2019



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019
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 & 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 515-393-3725

Internet Website Address www.accordia.com

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

OFFICERS

President David Paul Wilken Chief Financial Officer David Allen Jacoby
Chief Executive Officer Robert Michael Arena Jr. Senior Vice President, Associate General Counsel and Secretary Virginia Hope Johnson

OTHER

Samuel Ramos, Chief Legal Officer and GC; John Nicholas Giamalis, SVP and Treasurer; Justin David MacNeil, MD and Assistant Treasurer; Hanben Kim Lee, Executive Vice President; Maureen Helen Henderson, Senior Vice President; Gilles Maurice Dellaert, Chief Investment Officer; Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.; Jonathan Hecht, Managing Director; Dean Pentikis, Managing Director; Leah Marie Hoppe, Senior Vice President; Andrew Mead Shainberg, Chief Compliance Officer; Philip William Sherrill, Managing Director; Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.; Anup Agarwal #, Deputy Chief Investment Officer; Edward Clive Wilson #, Chief Risk Officer

DIRECTORS OR TRUSTEES

David Paul Wilken Hanben Kim Lee Gilles Maurice Dellaert
Robert Michael Arena Jr. Eric David Todd

State of Iowa SS:
County of Polk

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

Signatures of David Paul Wilken (President), Virginia Hope Johnson (Senior Vice President, Associate General Counsel and Secretary), and David Allen Jacoby (Chief Financial Officer)

Subscribed and sworn to before me this 30th day of November, 2019
Cynthia S. Griglione

- 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



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	6,458,824,156		6,458,824,156	6,099,283,238
2. Stocks:				
2.1 Preferred stocks	28,801,133		28,801,133	43,737,133
2.2 Common stocks	440,216,200		440,216,200	494,048,489
3. Mortgage loans on real estate:				
3.1 First liens	967,810,894		967,810,894	951,482,635
3.2 Other than first liens				
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 (\$ 25,790,910), cash equivalents (\$ 63,266,720) and short-term investments (\$ 997,218)	90,054,848		90,054,848	116,844,061
6. Contract loans (including \$ premium notes)	262,277,008	2,353,622	259,923,386	260,515,929
7. Derivatives	125,885,792		125,885,792	127,431,395
8. Other invested assets	397,122,229	270	397,121,959	363,777,668
9. Receivables for securities	11,170,194		11,170,194	5,708,017
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,782,162,455	2,353,892	8,779,808,563	8,462,828,565
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	116,136,193		116,136,193	99,550,716
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,649,936	14,616,358	3,033,578	3,937,925
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,966,962		18,966,962	22,433,312
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	67,442,546		67,442,546	27,902,367
16.2 Funds held by or deposited with reinsured companies	282,842,487		282,842,487	277,307,087
16.3 Other amounts receivable under reinsurance contracts	115,001,517	8,564,881	106,436,636	41,658,164
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	57,433,703		57,433,703	33,879,688
18.2 Net deferred tax asset	73,647,969	11,369,961	62,278,008	99,863,110
19. Guaranty funds receivable or on deposit	1,004,492		1,004,492	1,006,076
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				2,342,232
24. Health care (\$) and other amounts receivable	9,676,389	9,676,389		
25. Aggregate write-ins for other than invested assets	27,039,121	494,416	26,544,705	25,962,789
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,569,003,770	47,075,897	9,521,927,873	9,098,672,031
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	9,569,003,770	47,075,897	9,521,927,873	9,098,672,031
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	23,613,563		23,613,563	25,962,789
2502. Third Party Receivable	2,931,142		2,931,142	
2503. Miscellaneous Accounts Receivable	355,749	355,749		
2598. Summary of remaining write-ins for Line 25 from overflow page	138,667	138,667		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	27,039,121	494,416	26,544,705	25,962,789

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$4,295,301,824 less \$ included in Line 6.3 (including \$ Modco Reserve).....	4,295,301,824	4,185,999,574
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	421,990,682	421,920,034
4. Contract claims:		
4.1 Life.....	39,967,929	44,230,295
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid.....	40,934	37,317
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).....	6,962,613	7,116,394
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.....	620,963	542,085
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 \$6,863,424 assumed and \$99,579,780 ceded.....	106,443,204	51,276,838
9.4 Interest Maintenance Reserve.....	223,771,700	181,193,674
10. Commissions to agents due or accrued-life and annuity contracts \$1,122,067 , accident and health \$ and deposit-type contract funds \$	1,122,069	4,439,115
11. Commissions and expense allowances payable on reinsurance assumed.....	192,004	254,268
12. General expenses due or accrued.....	61,747,104	53,086,378
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,435,039	1,063,529
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by reporting entity as agent or trustee.....	368,722	701,809
18. Amounts held for agents' account, including \$ agents' credit balances.....		
19. Remittances and items not allocated.....	34,342,069	35,724,679
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....	57,073,143	58,110,491
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	93,116,543	94,718,924
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.....	1,798,068	
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	3,197,012,576	3,067,120,317
24.08 Derivatives.....		328,603
24.09 Payable for securities.....		1,171,336
24.10 Payable for securities lending.....		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities.....	348,253,174	124,019,185
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	8,892,560,360	8,333,054,845
27. From Separate Accounts Statement.....		
28. Total liabilities (Lines 26 and 27).....	8,892,560,360	8,333,054,845
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.....	576,818,899	576,818,899
34. Aggregate write-ins for special surplus funds.....		
35. Unassigned funds (surplus).....	50,048,614	186,298,287
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).....	626,867,513	763,117,186
38. Totals of Lines 29, 30 and 37.....	629,367,513	765,617,186
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	9,521,927,873	9,098,672,031
DETAILS OF WRITE-INS		
2501. Derivative Collateral.....	318,005,910	86,745,986
2502. Litigation Reserves.....	30,191,278	37,178,850
2503. Miscellaneous Liabilities.....	55,986	94,349
2598. Summary of remaining write-ins for Line 25 from overflow page.....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above).....	348,253,174	124,019,185
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	378,657,414	224,578,461	329,784,452
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	380,133,031	424,320,104	508,658,068
4. Amortization of Interest Maintenance Reserve (IMR)	10,480,084	8,996,491	11,444,711
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	13,802,210	20,274,393	27,508,373
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	824,258	1,299,956	1,457,847
9. Totals (Lines 1 to 8.3)	783,896,997	679,469,405	878,853,451
10. Death benefits	94,621,848	92,227,398	126,146,569
11. Matured endowments (excluding guaranteed annual pure endowments)	10,684	12,882	16,443
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,694,921	756,371	1,318,632
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	172,640,652	159,306,242	253,544,083
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	8,974,343	7,210,325	10,147,278
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	109,302,249	117,301,370	108,224,311
20. Totals (Lines 10 to 19)	387,244,697	376,814,588	499,397,316
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	87,239,898	58,703,322	78,228,917
22. Commissions and expense allowances on reinsurance assumed	4,002,180	607,297	3,910,706
23. General insurance expenses and fraternal expenses	85,302,443	105,260,695	149,525,872
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,330,187	11,962,623	17,693,100
25. Increase in loading on deferred and uncollected premiums	6,385,656	(1,166,272)	(2,121,214)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	165,952,148	162,564,220	194,144,050
28. Totals (Lines 20 to 27)	752,457,209	714,746,473	940,778,747
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	31,439,788	(35,277,068)	(61,925,296)
30. Dividends to policyholders and refunds to members	3,547,319	3,893,055	4,744,780
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	27,892,469	(39,170,123)	(66,670,076)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(19,921,654)	(48,180,282)	(81,124,105)
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)	47,814,123	9,010,159	14,454,029
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,115,064) (excluding taxes of \$ 2,332,409 transferred to the IMR)	(17,615,116)	(8,213,428)	8,826,213
35. Net income (Line 33 plus Line 34)	30,199,007	796,731	23,280,242
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	765,617,186	684,927,195	684,927,195
37. Net income (Line 35)	30,199,007	796,731	23,280,242
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 3,609,701	(147,617,058)	39,504,706	38,444,288
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(32,186,049)	(26,965,828)	(55,316,127)
41. Change in nonadmitted assets	9,922,994	35,499,082	82,612,472
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			173,148
44. Change in asset valuation reserve	1,602,381	(6,044,383)	(4,425,259)
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			30,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(796,051)	(7,567,515)	(20,113,629)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	2,625,103	(17,356,566)	(13,965,143)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(136,249,673)	17,866,227	80,689,992
55. Capital and surplus, as of statement date (Lines 36 + 54)	629,367,513	702,793,422	765,617,186
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	586,586	1,284,036	1,457,847
08.302. Miscellaneous Income	237,672	15,920	
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	824,258	1,299,956	1,457,847
2701. Funds Withheld Miscellaneous Expense	117,182,022	158,507,745	188,988,911
2702. Financing Fee	4,486,317	4,056,475	5,155,139
2703. Recaptured Ceded IMR	44,283,809		
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	165,952,148	162,564,220	194,144,050
5301. Tax Sharing	3,849,706	(7,862,510)	(4,471,087)
5302. Prior year correction	(1,224,603)	(9,494,056)	(9,494,056)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	2,625,103	(17,356,566)	(13,965,143)

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	459,388,771	246,218,079	341,063,794
2. Net investment income	321,603,246	515,523,484	683,130,865
3. Miscellaneous income	(56,483,452)	20,080,916	1,052,217
4. Total (Lines 1 to 3)	724,508,565	781,822,479	1,025,246,876
5. Benefit and loss related payments	369,166,428	265,321,377	384,258,828
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	318,262,684	339,601,143	434,894,575
8. Dividends paid to policyholders	3,697,483	4,041,709	5,097,146
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		(5,424,103)	(20,928,279)
10. Total (Lines 5 through 9)	691,126,595	603,540,126	803,322,270
11. Net cash from operations (Line 4 minus Line 10)	33,381,970	178,282,353	221,924,606
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,480,411,116	1,780,302,398	2,000,486,923
12.2 Stocks	75,202,029	2,211,025	2,236,169
12.3 Mortgage loans	27,798,423	76,673,063	82,046,847
12.4 Real estate			
12.5 Other invested assets	32,428,138	350,311,405	369,473,269
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	213,152,272	9,805,522	14,595,230
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,828,991,978	2,219,303,413	2,468,838,438
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,738,082,101	2,111,573,524	2,206,305,787
13.2 Stocks	173,165,194	6,037,834	7,045,964
13.3 Mortgage loans	44,000,000	136,835,157	168,964,680
13.4 Real estate			
13.5 Other invested assets	61,332,809	366,816,754	389,802,564
13.6 Miscellaneous applications	232,051,845	151,394,509	223,846,624
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,248,631,949	2,772,657,778	2,995,965,619
14. Net increase (or decrease) in contract loans and premium notes	(376,985)	(8,596,309)	(14,165,121)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(419,262,986)	(544,758,056)	(512,962,060)
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		40,000,000	70,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	70,648	38,492,392	38,345,280
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	359,021,155	166,699,053	(9,796,739)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	359,091,803	245,191,445	98,548,541
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)	(26,789,213)	(121,284,258)	(192,488,913)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	116,844,061	309,332,973	309,332,974
19.2 End of period (Line 18 plus Line 19.1)	90,054,848	188,048,715	116,844,061
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Settled cession of reinsurance via reduction to reinsurance payable	3,289,873	4,767,014	7,848,715
20.0002. Capital Contribution from parent, accrued under SSAP 72			
20.0003. Remitted bonds to settle ceded reinsurance obligations	(38,918,586)		

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	520,871,400	429,183,137	592,559,175
3. Ordinary individual annuities		25,300	25,300
4. Credit life (group and individual)			
5. Group life insurance	(2,051)	23,968	38,873
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)	520,869,349	429,232,405	592,623,348
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	520,869,349	429,232,405	592,623,348
14. Deposit-type contracts		38,000,000	38,000,000
15. Total (Lines 13 and 14)	520,869,349	467,232,405	630,623,348
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 decreased by \$6,857,410 for the period ended September 30, 2019 and decreased by \$19,604,267 for the period ended December 31, 2018, respectively and the Company's statutory surplus decreased by \$207,600,292 and increased by \$31,139,750 as of September 30, 2019 and December 31, 2018, 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 #	09/30/2019	12/31/2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 30,199,007	\$ 23,280,242
(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	(6,857,410)	(19,604,267)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 37,056,417	\$ 42,884,509
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 629,367,513	\$ 765,617,186
(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	(207,600,292)	31,139,750
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 836,967,805	\$ 734,477,436

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, 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, a Replacement of SSAP No. 88*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, *Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations*, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract. Certain derivatives are carried at amortized cost as described above in Note 1. A.
- (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 - None

3. Business Combinations and Goodwill

- A. Statutory Purchase Method - Not Applicable
- B. Statutory Merger - Not Applicable
- C. Assumption Reinsurance - Not Applicable
- D. Impairment Loss - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2019 were: Commercial loans 4.10% and 4.10%
- (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: 75.0%.
- (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

	Residential			Commerical		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 967,810,894	\$	\$ 967,810,894
(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	\$	\$	\$	\$	\$ 951,482,635	\$	\$ 951,482,635
(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 - None

(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

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 did not recognize any OTTI charges on loan-backed securities as of September 30, 2019, and December 31, 2018, respectively.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None

Notes to the Financial Statements

5. Investments (Continued)

- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss

	<u>Amount</u>
a. The aggregate amount of unrealized losses:	
1. Less than 12 months.....	\$ (3,294,504)
2. 12 months or longer.....	\$ (4,937,978)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$ 243,053,220
2. 12 months or longer.....	\$ 106,835,335

- (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 3) 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

Quarterly Statement as of September 30, 2019 of the Accordia Life and Annuity Company
Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year						Total From Prior Year (6)	Increase / (Decrease) (5 - 6) (7)	Total Nonadmitted Restricted (8)	Current Year	
	(1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(9) Total Admitted Restricted (5-8)				(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) 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	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....%	.....%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....%	.....%
i. FHLB capital stock	26,801,000	.....	.....	.....	26,801,000	26,801,000	—	26,801,000	.....	0.281	0.282
j. On deposit with states	4,047,849	.....	.....	.....	4,047,849	4,047,825	24	4,047,849	.....	0.042	0.043
k. On deposit with other regulatory bodies	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....%	.....%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	779,378,483	.....	.....	.....	779,378,483	708,478,928	70,899,555	779,378,483	.....	8.170	8.201
m. Pledged as collateral not captured in other categories	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....%	.....%
n. Other restricted assets	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....%	.....%
o. Total restricted assets	\$ 810,227,332	\$	\$	\$	\$ 810,227,332	\$ 739,327,753	\$ 70,899,579	\$ 810,227,332	.....	8.494%	8.526%

(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

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

	(1)	(2)	(3)	(4)
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
Collateral Assets - General Account				
a. Cash, cash equivalents and short-term investments	\$ 90,054,848	\$ 90,054,848	0.944%	0.948%
b. Schedule D, Part 1	227,951,585	227,951,585	2.390	2.399
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 (sum of a to i)	\$ 318,006,433	\$ 318,006,433	3.334%	3.346%

Notes to the Financial Statements

5. Investments (Continued)

	(1) Amount	(2) % of Liability to Total Liabilities
k. Recognized obligation to return collateral asset, General Account	\$ 318,006,433	3.577%
M. Working Capital Finance Investments - Not Applicable		
N. Offsetting and Netting of Assets and Liabilities - Not Applicable		
O. Structured Notes - Not Applicable		
P. 5GI Securities		

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	09/30/2019	12/31/2018	09/30/2019	12/31/2018	09/30/2019	12/31/2018
(1) Bonds - amortized cost			\$	\$	\$	\$
(2) LB & SS - amortized cost		1		6,780,156		6,474,086
(3) Preferred stock - amortized cost	2		29,119,240		28,452,066	
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	2	1	\$ 29,119,240	\$ 6,780,156	\$ 28,452,066	\$ 6,474,086

Q. Short Sales - Not Applicable

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	9	
(2) Aggregate Amount of Investment Income	\$ 16,395,762	\$

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 September 30, 2019, and December 31, 2018, 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 did not have any impairments in joint ventures, partnerships, or limited liability companies as of September 30, 2019, and December 31, 2018, respectively.

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of September 30, 2019, and December 31, 2018, respectively.

8. Derivative Instruments

- A. 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 the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- B. The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total carrying values of derivative assets were \$125,885,792 and \$127,102,792 as of September 30, 2019 and December 31, 2018, respectively.
- C. 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 option expiration date.
- D. Derivative Contracts with Financing Premiums - Not Applicable
- E. Net Gain or Loss Recognized - Not Applicable
- F. Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable
- G. Derivatives Accounted for as Cash Flow Hedges of a Forecasted Transaction - Not Applicable
- H. Premium Cost for Derivative Contracts - Not Applicable

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

The Company is organized as a stock life insurance company. The Company is a wholly-owned direct subsidiary of Commonwealth Annuity & Life Insurance Company, a Massachusetts company, which is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited (GAFG), a Bermuda company.

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.

Notes to the Financial Statements

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

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

The Company owns market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,435,021, and a market value of \$76,768,228, as of September 30, 2019. The Purchase of these securities constituted arms-length transactions.

See 21. C for additional disclosures.

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

During 2019, bonds and cash with an aggregate value of \$214,670,432 were transferred between the Company and Forethought. The sales and consideration of securities between the Company and Forethought was at its fair value on the transaction date.

During 2019, bonds and cash with an aggregate value of \$82,041,772 were transferred between the Company and Commonwealth Annuity. The sales and consideration of securities between the Company and Commonwealth Annuity was at its fair value on the transaction date.

C. Change in Terms of Intercompany Arrangements

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") and GA Finco under which GAFC and GA Finco 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 IAID and was subsequently amended pursuant to IAID approval on June 22, 2018.

On April 1, 2019 a subsidiary of the Company, Cape Verity II, was recaptured and that business was retroceded to a different subsidiary, Cape Verity III. This activity resulted in a capital decrease of (\$46,019,028). Cape Verity II, was subsequently dissolved on June 26, 2019.

D. Amounts Due to or From Related Parties

As of September 30, 2019, and December 31, 2018, respectively, the Company reported \$0 and \$2,342,232 receivable from affiliates and \$109,218 and \$0 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.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of \$2,450,416 and \$1,164,522 at September 30, 2019, and December 31, 2018, respectively.

E. Guarantees or Contingencies - Not Applicable

F. Management, Service Contracts, Cost Sharing Arrangements

Under the ownership of Commonwealth Annuity the Company has entered into shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$4,486,317 and \$5,155,139 payable at September 30, 2019 and December 31, 2018, respectively.

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

The Company does not own any shares of its parent, Commonwealth Annuity, nor does it own any shares of its ultimate parent GAFG.

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.

Notes to the Financial Statements

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

(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 Statements*
CAPE VERITY I	\$	\$ 562,424,681	\$ 64,679,305	\$ (497,745,376)
CAPE VERITY III	\$	\$ 1,252,534,625	\$ 262,615,996	\$ (989,918,629)
GOTHAM	\$	\$ 14,248,173	\$ 23,436,755	\$ (130,811,418)

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

(3) RBC Impact

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 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 \$500,000,000. 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	10,001,000	10,001,000	.....
(c) Activity stock	16,800,000	16,800,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 26,801,000	\$ 26,801,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,001,000	10,001,000	.....
(c) Activity stock	16,800,000	16,800,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 26,801,000	\$ 26,801,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		

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

Membership Stock	Eligible for Redemption					
	(1) Current Year Total (2+3+4+5+6)	(2) Not 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	\$ 10,001,000	\$ 10,001,000	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts (Lines 2+3)	\$ 837,839,674	\$ 779,378,483	\$ 420,000,000
2. Current year general account	\$ 837,839,674	\$ 779,378,483	\$ 420,000,000
3. Current year separate accounts	\$	\$	\$
4. Prior year total general and separate accounts	\$ 780,689,177	\$ 772,679,575	\$ 420,000,000

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts (Lines 2+3)	\$ 837,839,674	\$ 779,378,483	\$ 420,000,000
2. Current year general account	\$ 837,839,674	\$ 779,378,483	\$ 420,000,000
3. Current year separate accounts	\$	\$	\$
4. Prior year total general and separate accounts	\$ 780,689,177	\$ 772,679,575	\$ 420,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	420,000,000	420,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 420,000,000</u>	<u>\$ 420,000,000</u>	<u>\$</u>	<u>\$</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	420,000,000	420,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 420,000,000</u>	<u>\$ 420,000,000</u>	<u>\$</u>	<u>\$</u>

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	420,000,000	420,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 420,000,000</u>	<u>\$ 420,000,000</u>	<u>\$</u>

(c) FHLB - Prepayment obligations

	Does the Company Have Prepayment Obligations Under the Following Arrangements?
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 - 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 - No Significant Changes
- 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 4% employer safe harbor matching contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through September 30, 2019 and December 31, 2018 was \$1,044,929 and \$1,148,026, respectively.

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

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

- 1. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.

Notes to the Financial Statements

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

2. The Company has no preferred stock authorized.
3. 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.
4. No dividends were paid during the quarter.
5. Within the limitations presented in item (3), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
6. The unassigned surplus is held for the benefit of the Company's shareholder.
7. There were no unpaid advances to surplus.
8. Stock Held for Special Purposes
No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
9. There were no changes in balances of special surplus.
10. Unassigned funds (surplus)
The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$51,877,652 and \$199,494,710 at September 30, 2019 and December 31, 2018, respectively.
11. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
12. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

The Company invests in certain joint ventures, limited liability companies (LLCs) and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of September 30, 2019 commitments to make additional investments to joint ventures, LLCs and partnerships total \$21,428,161.

- (2) Nature and circumstances of guarantee - None

- (3) Aggregate compilation of guarantee obligations - None

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 and its affiliates to the platform of one of our third-party service providers DXC (the "Conversion"), Global Atlantic expects to incur a variety of litigation-related costs. For example, the Company received formal and informal inquiries from state regulators concerning policyholder complaints and possible violations of state and insurance laws, which may result in fines, monetary settlements or proceedings. On June 13, 2018, the Company received notice of a regulatory matter from the California Department of Insurance regarding the administration issues relating to certain California life insurance policies reinsured by the Company which are administered by DXC.

The Company has also been named in several lawsuits involving Conversion-related issues and may face additional claims in the future. Accordia is a defendant in a putative policyholder class action, *Clapp, et al. v. Accordia Life and Annuity Company, et al.*, in the Central District of Illinois, and until recently, was 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 have filed an amended complaint alleging claims on behalf of a nationwide class, subsuming the claims previously brought in the *McGuire* action. On May 10, 2019, the plaintiffs in *Clapp* filed in the Central District of Illinois a Motion for Preliminary Approval of a proposed class-wide settlement with Accordia and its third party administrator Alliance-One Services, Inc. Under the Stipulation of Settlement, the Company will provide policyholder remediation, including a claim review process with third party review upon request of a policyholder. The settlement is subject to approval by the court. A hearing is scheduled for December 2, 2019, for final approval of the settlement.

On November 30, 2018, David Cohen, an independent life insurance producer for Accordia, filed a class action complaint in the Southern District of Iowa against GAFG, Accordia, and DXC, asserting claims of breach of contract, breach of the implied covenant of good faith and fair dealing and negligence. Mr. Cohen seeks to represent a class of Accordia independent producers who he claims were harmed by the conversion of policies from a subsidiary of Athene to DXC's administrative platform, which he alleges prevented him and other independent producers from receiving renewal commissions. The Company denies that any agent has been or will ultimately be injured related to the allegations in the case.

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.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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 \$30,191,278 and \$37,178,850 at September 30, 2019 and December 31, 2018, 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 \$325,521,773 as of September 30, 2019. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$318,006,433 from counterparties as of September 30, 2019. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfers and Servicing of Financial Assets - Not Applicable

C. Wash Sales - 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

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)	\$	\$	\$ 38,338,105	\$	\$ 38,338,105
DERIVATIVE ASSETS	7,908,925	53,447			7,962,372
Total assets measured at fair value	<u>\$ 7,908,925</u>	<u>\$ 53,447</u>	<u>\$ 38,338,105</u>	<u>\$</u>	<u>\$ 46,300,477</u>
b. Liabilities at fair value					
DERIVATIVE COLLATERAL	\$ 318,006,433	\$	\$	\$	\$ 318,006,433
Total liabilities measured at fair value	<u>\$ 318,006,433</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 318,006,433</u>

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

Description	Ending Balance at 06/30/2019	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 09/30/2019
a. Assets										
COMMON STOCK	\$ 38,338,105	\$	\$	\$	\$	\$	\$	\$	\$	\$ 38,338,105
Total assets	<u>\$ 38,338,105</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 38,338,105</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 September 30, 2019.

(4) The Company primarily owns common stock in one private entity with a carrying value of \$38,338,105, including unrealized gains of \$5,426,723. The valuations of the position is derived using recent the most recent equity raise level.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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	\$ 7,099,896,270	\$ 6,458,824,156	\$ 1,813,772	\$ 5,490,376,973	\$ 1,607,705,525		
CML	1,035,312,315	967,810,894	-	1,035,312,315	-		
OIA	282,709,626	282,709,626	-	155,985,951	126,723,675		
INVESTMENT IN LLC	114,412,334	114,412,334	-	114,412,334	-		
PREFERRED STOCK	28,452,066	28,801,133	-	-	28,452,066		
COMMON STOCK	65,139,105	65,139,105	-	26,801,000	38,338,105		
INVESTMENT IN SUB	375,077,095	375,077,095	-	375,077,095	-		
SHORT-TERM INVESTMENTS	997,218	997,218	997,218	-	-		
CASH AND EQUIVALENTS	89,057,629	89,057,629	89,057,629	-	-		
DERIVATIVES	333,484,145	125,885,792	7,908,925	325,575,220	-		

D. Not Practicable to Estimate Fair Value - None

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 \$4,047,849 and \$4,047,825 at September 30, 2019 and December 31, 2018, respectively, were on deposit with government authorities or trustees as required by law.

The Company is currently undergoing a conversion to a new life insurance administration system. As part of this conversion certain life insurance policies are temporarily restricted at September 30, 2019 resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

The Company's largest single life insurance policy face value as of September 30, 2019 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 30, 2019 or December 31, 2018

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	\$ 30,509,125	\$ 29,576,663	\$ 34,498,652	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	\$ 30,509,125	\$ 29,576,663	\$ 34,498,652	

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

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts

The Company owns a security with a book value of \$23,491,354 as of September 30, 2019, with cash flows based upon the ownership of life settlement assets and single premium immediate annuity assets. This position is held in the Company's investment portfolio and not for risk management of direct or assumed insurance risks. The total death benefit payout on the security would be approximately \$29,137,206 as of September 30, 2019.

Quarterly Statement as of September 30, 2019 of the Accordia Life and Annuity Company
Notes to the Financial Statements

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 November 13, 2019.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - 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 September 30, 2019, the Company's assumed participating policies were approximately 2.1% 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 September 30, 2019 and the year ended December 31, 2018 was \$3,547,319 and \$4,744,780, 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 Liabilities by Withdrawal Characteristics - No Significant Changes

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

34. Separate Accounts - None

35. 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 []
- 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 [] No [X]
- 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.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 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. 12/31/2014
- 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. 12/31/2014
- 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). 04/29/2016
- 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 [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group Inc.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [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
The Goldman Sachs Group, Inc.	New York, NY	YES	NO	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.	Jersey City, NJ	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	NO	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	NO
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC	Simsbury, CT	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 | \$ 62,423,769 | \$ 79,303,270 |
| 14.22 Preferred Stock | \$ 16,868,249 | \$ |
| 14.23 Common Stock | \$ 413,529,453 | \$ 375,077,095 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 492,821,471 | \$ 454,380,365 |
| 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
- 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	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 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 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.	5493000C7DKPYVEOMA87 .....	.....	OS.....

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 [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 967,810,894
- 1.14 Total Mortgages in Good Standing \$ 967,810,894
- 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) \$ 967,810,894
- 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 Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
NONE								

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

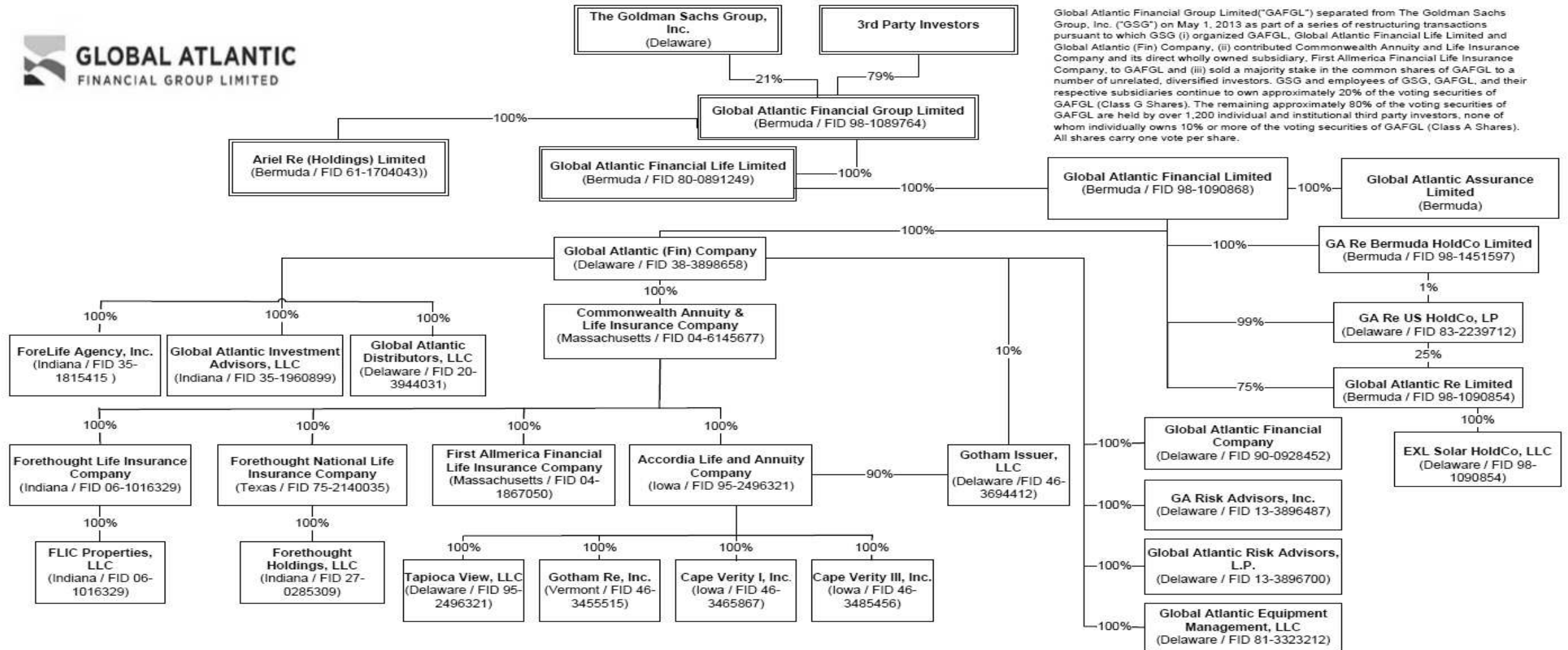
States, Etc.	1	Direct Business Only					7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	4,255,722				4,255,722
2. Alaska	AK	L	17,825,678				17,825,678
3. Arizona	AZ	L	12,387,740				12,387,740
4. Arkansas	AR	L	1,891,421				1,891,421
5. California	CA	L	112,546,991				112,546,991
6. Colorado	CO	L	6,173,005				6,173,005
7. Connecticut	CT	L	4,559,261				4,559,261
8. Delaware	DE	L	1,847,394				1,847,394
9. District of Columbia	DC	L	244,654				244,654
10. Florida	FL	L	34,486,504				34,486,504
11. Georgia	GA	L	9,488,867				9,488,867
12. Hawaii	HI	L	12,495,098				12,495,098
13. Idaho	ID	L	1,792,052				1,792,052
14. Illinois	IL	L	13,488,436				13,488,436
15. Indiana	IN	L	9,943,511				9,943,511
16. Iowa	IA	L	17,290,016				17,290,016
17. Kansas	KS	L	3,299,749				3,299,749
18. Kentucky	KY	L	3,947,317				3,947,317
19. Louisiana	LA	L	8,279,801				8,279,801
20. Maine	ME	L	663,882				663,882
21. Maryland	MD	L	8,372,041				8,372,041
22. Massachusetts	MA	L	4,495,737				4,495,737
23. Michigan	MI	L	11,264,559				11,264,559
24. Minnesota	MN	L	14,402,414				14,402,414
25. Mississippi	MS	L	2,444,709				2,444,709
26. Missouri	MO	L	4,062,439				4,062,439
27. Montana	MT	L	233,260				233,260
28. Nebraska	NE	L	2,361,104				2,361,104
29. Nevada	NV	L	4,475,236				4,475,236
30. New Hampshire	NH	L	705,772				705,772
31. New Jersey	NJ	L	16,141,090				16,141,090
32. New Mexico	NM	L	1,102,616	6,000			1,108,616
33. New York	NY	N	8,455,986				8,455,986
34. North Carolina	NC	L	9,218,976				9,218,976
35. North Dakota	ND	L	944,936				944,936
36. Ohio	OH	L	16,367,295				16,367,295
37. Oklahoma	OK	L	4,247,412				4,247,412
38. Oregon	OR	L	1,965,962				1,965,962
39. Pennsylvania	PA	L	16,824,020				16,824,020
40. Rhode Island	RI	L	887,171				887,171
41. South Carolina	SC	L	6,526,070				6,526,070
42. South Dakota	SD	L	1,095,255				1,095,255
43. Tennessee	TN	L	5,409,527				5,409,527
44. Texas	TX	L	66,855,950				66,855,950
45. Utah	UT	L	23,385,872				23,385,872
46. Vermont	VT	L	191,256				191,256
47. Virginia	VA	L	7,265,119				7,265,119
48. Washington	WA	L	8,988,497				8,988,497
49. West Virginia	WV	L	693,003				693,003
50. Wisconsin	WI	L	4,797,531				4,797,531
51. Wyoming	WY	L	529,469				529,469
52. American Samoa	AS	N	936				936
53. Guam	GU	N					
54. Puerto Rico	PR	N	23,756				23,756
55. U.S. Virgin Islands	VI	N	2,751				2,751
56. Northern Mariana Islands	MP	N	342				342
57. Canada	CAN	N	72,008				72,008
58. Aggregate Other Aliens	OT	XXX	962,791				962,791
59. Subtotal	XXX		532,679,967	6,000			532,685,967
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,535,901				1,535,901
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		766,624				766,624
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		534,982,492	6,000			534,988,492
96. Plus Reinsurance Assumed	XXX		90,067,119				90,067,119
97. Totals (All Business)	XXX		625,049,611	6,000			625,055,611
98. Less Reinsurance Ceded	XXX		228,465,490	6,000			228,471,490
99. Totals (All Business) less Reinsurance Ceded	XXX		396,584,121				396,584,121
DETAILS OF WRITE-INS							
58001. Other Alien	XXX		962,791				962,791
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		962,791				962,791
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
 N - None of the above - Not allowed to write business in the state.....7

R - Registered - Non-domiciled RRGs.....
 Q - Qualified - Qualified or accredited reinsurer.....

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



Global Atlantic Financial Group Limited ("GAFGL") separated from The Goldman Sachs Group, Inc. ("GSG") on May 1, 2013 as part of a series of restructuring transactions pursuant to which GSG (i) organized GAFGL, Global Atlantic Financial Life Limited and Global Atlantic (Fin) Company, (ii) contributed Commonwealth Annuity and Life Insurance Company and its direct wholly owned subsidiary, First Allmerica Financial Life Insurance Company, to GAFGL and (iii) sold a majority stake in the common shares of GAFGL to a number of unrelated, diversified investors. GSG and employees of GSG, GAFGL, and their respective subsidiaries continue to own approximately 20% of the voting securities of GAFGL (Class G Shares). The remaining approximately 80% of the voting securities of GAFGL are held by over 1,200 individual and institutional third party investors, none of whom individually owns 10% or more of the voting securities of GAFGL (Class A Shares). All shares carry one vote per share.

STATEMENT AS OF SEPTEMBER 30, 2019 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? (Y/N)	*
			80-0891249				Global Atlantic Financial Life Limited	..BMJ	.....NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	.....DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	.....DE	.....NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	.....BMJ	.....NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	.....BMJ	.....IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	.....BMJ	.....IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	.....BMJ	.....NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	.....DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	.....DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	.....BMJ	.....NIA	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	.....BMJ	.....NIA	Third Party Investors	Ownership	79.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	.....MA	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	.....MA	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	.....IA	.....RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	.....DE	.....IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	.....DE	.....IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	.....VT	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	.....DE	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	.....IA	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	.....IA	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	.....IN	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	.....DE	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	.....IN	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	.....IN	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	77127	75-2140035				Forethought National Life Insurance Company	.....TX	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			06-1016329				FLIC Properties, LLC	.....IN	.....IA	Forethought Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			27-0285309				Forethought Holdings, LLC	.....IN	.....IA	Forethought National Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

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.	N/A

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.

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]	

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. Prepaid Assets	138,667	138,667		
2597. Summary of remaining write-ins for Line 25 from overflow page	138,667	138,667		

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	951,482,636	864,034,583
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	44,000,000	168,964,680
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	1,099,635	790,112
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	247,990	784,961
7. Deduct amounts received on disposals	27,798,423	82,046,847
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,220,944	1,044,854
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)	967,810,894	951,482,636
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	967,810,894	951,482,636
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	967,810,894	951,482,636

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	363,777,938	351,325,699
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	41,501,355	362,142,101
2.2 Additional investment made after acquisition	19,831,454	27,660,463
3. Capitalized deferred interest and other		
4. Accrual of discount	1,828	1,886,307
5. Unrealized valuation increase (decrease)	3,262,115	(5,844,224)
6. Total gain (loss) on disposals	(104,411)	638,765
7. Deduct amounts received on disposals	30,411,311	369,473,269
8. Deduct amortization of premium and depreciation	736,739	4,557,904
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	397,122,229	363,777,938
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	397,121,959	363,777,668

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	6,637,068,860	6,384,487,765
2. Cost of bonds and stocks acquired	1,955,058,129	2,190,241,088
3. Accrual of discount	25,282,822	39,299,477
4. Unrealized valuation increase (decrease)	(147,749,123)	41,530,400
5. Total gain (loss) on disposals	24,015,107	15,696,679
6. Deduct consideration for bonds and stocks disposed of	1,565,761,855	2,011,945,920
7. Deduct amortization of premium	16,467,951	22,240,629
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	16,395,500	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,927,841,489	6,637,068,860
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	6,927,841,489	6,637,068,860

STATEMENT AS OF SEPTEMBER 30, 2019 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)	4,075,757,113	676,045,590	470,667,561	6,108,831	4,061,290,314	4,075,757,113	4,287,243,973	3,998,125,379
2. NAIC 2 (a)	2,204,208,977	157,831,574	290,976,345	4,436,477	2,197,515,069	2,204,208,977	2,075,500,683	2,051,195,515
3. NAIC 3 (a)	48,845,086	7,180,000	343,202	4,289,144	31,916,898	48,845,086	59,971,028	19,888,971
4. NAIC 4 (a)	19,325,060		172,260	(10,506,370)	16,692,235	19,325,060	8,646,430	17,138,559
5. NAIC 5 (a)	24,128,055			(15,525,517)	25,626,980	24,128,055	8,602,538	8,899,397
6. NAIC 6 (a)	4,076,099	20,322	(4,870)	15,755,431	4,063,700	4,076,099	19,856,722	4,035,417
7. Total Bonds	6,376,340,390	841,077,486	762,154,498	4,557,996	6,337,105,196	6,376,340,390	6,459,821,374	6,099,283,238
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	28,801,133				25,994,707	28,801,133	28,801,133	12,186,992
13. NAIC 6								31,550,141
14. Total Preferred Stock	28,801,133				25,994,707	28,801,133	28,801,133	43,737,133
15. Total Bonds and Preferred Stock	6,405,141,523	841,077,486	762,154,498	4,557,996	6,363,099,903	6,405,141,523	6,488,622,507	6,143,020,371

(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 \$ 997,218 ; 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
9199999 Totals	997,218	XXX	986,464		

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	8,469,347	
3. Accrual of discount	46,011	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	2,403	
6. Deduct consideration received on disposals	7,520,543	
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)	997,218	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	997,218	

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	127,431,395
2. Cost Paid/(Consideration Received) on additions	232,051,845
3. Unrealized Valuation increase/(decrease)	(4,702,694)
4. Total gain (loss) on termination recognized	138,691,906
5. Considerations received/(paid) on terminations	213,152,272
6. Amortization	(156,779,816)
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	123,540,364
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	123,540,364

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(328,602)
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	2,345,430
3.12 Section 1, Column 15, prior year	(328,603)
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	2,674,033
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	
3.3 Subtotal (Line 3.1 minus Line 3.2)	2,674,033
4.1 Cumulative variation margin on terminated contracts during the year	(20,086,047)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(20,086,047)
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)	2,345,431
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	2,345,431

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.....	123,540,362
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	2,345,430
3.	Total (Line 1 plus Line 2)	125,885,792
4.	Part D, Section 1, Column 5	125,885,792
5.	Part D, Section 1, Column 6	
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	331,138,715
8.	Part B, Section 1, Column 13	2,345,430
9.	Total (Line 7 plus Line 8)	333,484,145
10.	Part D, Section 1, Column 8	333,484,145
11.	Part D, Section 1, Column 9	
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	2,860,836
14.	Part B, Section 1, Column 20	11,954,340
15.	Part D, Section 1, Column 11	14,815,176
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	95,485,598	167,815,303
2. Cost of cash equivalents acquired	3,917,431,024	5,333,347,640
3. Accrual of discount	3,086	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,949,652,983	5,405,677,345
7. Deduct amortization of premium	5	
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)	63,266,720	95,485,598
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	63,266,720	95,485,598

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

STATEMENT AS OF SEPTEMBER 30, 2019 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								
5300058	San Diego		CA		08/01/2019	4.100	44,000,000		77,003,850
0599999. Mortgages in good standing - Commercial mortgages-all other							44,000,000		77,003,850
0899999. Total Mortgages in good standing							44,000,000		77,003,850
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							44,000,000		77,003,850

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	
80514344	Plainfield	IN		10/01/2013	08/28/2019	11,460,444		55,876				55,876		11,243,584	11,505,798		262,214	262,214
0199999. Mortgages closed by repayment							11,460,444		55,876			55,876		11,243,584	11,505,798		262,214	262,214
15515104	Irvine	CA		04/20/2015		20,905,563									121,252			
80514245	West Covina	CA		02/04/2015		5,353,585									40,353			
80514247	Chattanooga	TN		03/11/2015		9,386,070									44,322			
80514248	Goodlettsville	TN		03/12/2015		6,965,265									77,702			
80514300	LaFayette	GA		10/01/2013		90,317		(2,368)				(2,368)			23,180			
80514302	Toms River	NJ		10/01/2013		2,164,328		(51,615)				(51,615)			190,429			
80514304	Laguna Beach	CA		10/01/2013		420,312		(9,559)				(9,559)			22,507			
80514306	Toms River	NJ		10/01/2013		807,764		(14,802)				(14,802)			72,319			
80514311	Athens	GA		10/01/2013		5,495,813		(38,728)				(38,728)			169,397			
80514313	Durango	CO		10/01/2013		13,388,451		(165,347)				(165,347)			326,798			
80514316	Shakopee	MN		10/01/2013		9,672,438		(28,103)				(28,103)			112,926			
80514317	Salem	OR		10/01/2013		4,932,917									71,950			
80514321	Las Cruces	NM		10/01/2013		2,927,886									93,850			
80514327	Herndon	VA		10/01/2013		7,036,161						(80,944)			58,715			
80514328	Madison	WI		10/01/2013		3,150,125		7,030				7,030			18,300			
80514329	Berkeley	CA		10/01/2013		25,252,649		95,111				95,111			156,471			
80514331	Tempe	AZ		10/01/2013		20,336,394		(4,458)				(4,458)			119,308			
80514332	Washington	DC		10/01/2013		8,705,747		44,958				44,958			80,566			
80514333	Vancouver	WA		10/01/2013		6,265,477		(11,928)				(11,928)			83,832			

STATEMENT AS OF SEPTEMBER 30, 2019 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						
80514334	Huntington Beach	CA		10/01/2013		14,184,847		23,218				23,218					90,074	
80514335	Ankeny	IA		10/01/2013		11,536,316		71,979				71,979					73,690	
80514336	Plymouth	MINN		10/01/2013		8,606,526		17,862				17,862					67,669	
80514338	San Mateo	CA		10/01/2013		6,710,777		(7,368)				(7,368)					60,113	
80514340	Phoenix	AZ		10/01/2013		28,082,478		132,108				132,108					247,731	
80514342	Palm Beach Gardens	FL		10/01/2013		38,183,661		(80,254)				(80,254)					331,738	
80514344	Plainfield	IN		10/01/2013		11,460,444											68,952	
80514345	Seekonk	MA		10/01/2013		10,215,834		48,100				48,100					56,355	
80514347	Ankeny	IA		10/01/2013		2,281,145		18,972				18,972					15,512	
80514349	Franklin	NJ		10/01/2013		13,977,937		(51,971)				(51,971)					84,718	
80515103	Beech Grove	IN		05/05/2015		2,280,990											25,033	
80515122	Irvine	CA		04/07/2015		34,127,886											195,926	
80515137	Dallas	TX		07/10/2015		11,252,100											173,377	
80515146	Bonita Springs	FL		07/30/2015		6,284,201											67,210	
80515172	Bellevue	WA		10/09/2015		3,925,006											18,153	
80515199	Lexington	KY		12/14/2015		31,705,077											215,850	
80515216	Tuscaloosa	AL		12/16/2015		7,124,263											72,650	
80516138	Seattle	WA		06/28/2016		16,832,374											103,935	
80516171	Brownstown	MI		09/15/2016		24,900,647											257,075	
80516188	Homewood	AL		10/03/2016		10,654,391											107,802	
80516190	Decatur	GA		11/14/2016		21,856,826											151,997	
80516213	Austin	TX		11/02/2016		15,800,615											79,797	
80516224	Pembroke Pines	FL		12/22/2016		13,478,883											68,713	
80516232	Various	TX		12/09/2016		11,566,807											59,904	
80516236	Santa Monica	CA		02/06/2017		13,282,176											63,502	
80516238	Hamilton	NJ		12/29/2016		6,949,814											48,829	
80516241	Lutherville-Timonium	MD		02/28/2017		14,941,017											49,102	
80517111	Manhattan Beach	CA		03/02/2017		32,985,139											161,282	
80517200	Portsmouth	VA		10/10/2017		8,190,985											38,452	
80517222	Mesa	AZ		12/11/2017		9,348,492											43,173	
80518104	Portland	OR		03/12/2018		10,557,619											47,727	
80518120	Atlanta	GA		05/01/2018		8,984,345											51,672	
80518131	New Castle	PA		07/13/2018		6,452,373											36,999	
80518132	Hermitage	PA		07/13/2018		7,941,382											45,537	
80518238	Delray Beach	FL		12/16/2018		5,000,000											27,272	
10120	Tampa	FL		12/14/2018													43,358	
9282017	Irving	TX		10/02/2017		19,600,646											85,193	
BGA03GEH2	Bellevue	WA		05/01/2015		14,579,146		(20,650)				(20,650)		75,601			72,001	
BGA03GEJ8	Bellevue	WA		12/27/2012		9,597,529		(7,151)				(7,151)		42,665			41,602	
0299999. Mortgages with partial repayments						678,697,955		(152,674)				(152,674)		118,266	5,433,853	(4,663)		(4,663)
0599999 - Totals						690,158,399		(96,798)				(96,798)		11,361,850	16,939,651	(4,663)	262,214	257,551

E02.1

STATEMENT AS OF SEPTEMBER 30, 2019 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	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	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
		City	State									
BGA06B-EP-2	LENNAR CORPORATION			Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1		1,571,273			7.896
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,571,273			XXX
BGA004-7K-5	ALTUSTERMLOAN16 TERM LOAN 9.487% 09/3					09/06/2019		3,360,434				
BGAOPR-BS-7	ALTUS_TL_1 TERM LOAN 0.000% 09/30/21		CT			08/05/2019		19,742,547				
BGA00B-SU-4	ALTUSTERMLOAN17					09/30/2019		3,360,434				
2599999. Collateral Loans - Unaffiliated								26,463,415				XXX
4499999. Total - Unaffiliated								26,463,415	1,571,273			XXX
4599999. Total - Affiliated												XXX
4699999 - Totals								26,463,415	1,571,273			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	3 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	9 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
		City	State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD		DE	Capital Distribution	07/16/2015	08/01/2019	598,634						598,634	598,634				178,938	
BRSOPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)		DE	Capital Distribution	09/12/2014	08/01/2019	1,413,331						1,413,331	1,413,331				358,334	
BGA0AN-0A-9	CRE 3 PEAKS SOLAR			SPEC FIN	11/09/2016	09/25/2019	291,263						152,944	152,944					
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	08/01/2019	236,549						236,549	236,549				236,549	
BGA06B-EP-2	LENNAR CORPORATION		DE	Capital Distribution	11/12/2015	07/18/2019	1,568,397						1,568,397	1,568,397				310,885	
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND OPEN_END F		DE	Capital Distribution	05/26/2015	07/17/2019	1,984,734						1,984,734	1,984,734				576,470	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								6,092,908					5,954,589	5,954,589				1,661,176	
BGA0NB-9N-1	ALTUS_TL_12 TERM LOAN 9.730% 04/01/22			SPEC FIN	04/01/2019	08/05/2019	9,157,181						9,157,181	9,157,181				144,058	
BGA0NL-QM-5	ALTUS_TL_13 TERM LOAN 9.701% 05/08/22			SPEC FIN	05/08/2019	08/05/2019	3,360,434						3,360,434	3,360,434				37,333	
BGA0P4-MX-1	ALTUS_TL_14 TERM LOAN 9.772% 06/20/22			SPEC FIN	06/20/2019	08/05/2019	2,520,325						2,520,325	2,520,325				52,599	
BGA0LQ-JS-1	BC FINANCING FACILITY F TERM LOAN 9.5			SPEC FIN	12/13/2018	08/05/2019	3,023,133						3,023,024	3,024,390				48,914	
2599999. Collateral Loans - Unaffiliated								18,061,073					18,060,964	18,062,330				282,904	
000000-00-0	RABBI TRUST						45,105						45,105	45,105					
4299999. Any Other Class of Assets - Unaffiliated								45,105					45,105	45,105					

STATEMENT AS OF SEPTEMBER 30, 2019 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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20		
		3	4					9	10	11	12	13	14								
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income		
4499999. Total - Unaffiliated							24,199,086							24,060,658	24,062,024					1,944,080	
4599999. Total - Affiliated																					
4699999 - Totals							24,199,086								24,060,658	24,062,024					1,944,080

STATEMENT AS OF SEPTEMBER 30, 2019 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 and Administrative Symbol/Market Indicator (a)
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX		08/08/2019	J.P. MORGAN SECURITIES INC		935,000	935,000		1FE
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND 3.287%		08/08/2019	SIEBERT, BRANFORD, SHANK		7,500,000	7,500,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,435,000	8,435,000		XXX
00115A-AL-3	AEP TRANSMISSION COMPANY LLC SENIOR CORP		09/09/2019	Various		8,288,035	8,000,000		1FE
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP BND 4		08/01/2019	Cape Verity III, Inc.		1,212,695	975,000	8,228	2FE
031162-CD-0	AMGEN INC SENIOR CORP BND 4.563% 06/15		09/17/2019	J.P. MORGAN SECURITIES INC		5,661,600	5,000,000	59,573	2FE
031162-CF-5	AMGEN INC SENIORCORPBND 4.663% 06/15/5		09/17/2019	J.P. MORGAN SECURITIES INC		5,733,750	5,000,000	60,878	2FE
036752-AD-5	ANTHEM INC SENIORCORPBND 4.375% 12/01/		09/17/2019	J.P. MORGAN SECURITIES INC		5,330,300	5,000,000	65,625	2FE
037833-BX-7	APPLE INC SENIOR CORP BND 4.650% 02/23		09/17/2019	J.P. MORGAN SECURITIES INC		6,087,800	5,000,000	16,792	1FE
037833-CD-0	APPLE INC SENIOR CORP BND 3.850% 08/04		09/17/2019	J.P. MORGAN SECURITIES INC		5,478,900	5,000,000	24,063	1FE
037833-DG-2	APPLE INC SENIOR CORP BND 3.750% 11/13		09/17/2019	J.P. MORGAN SECURITIES INC		5,424,900	5,000,000	65,625	1FE
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		1,145,050	1,000,000	14,621	1FE
05349E-BB-4	AVALONBAY COMMUNITIES INC SENIOR CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		9,484,244	8,300,000	74,631	1FE
05379B-AQ-0	AVISTA CORP SECURED CORP BND 4.350% 06		09/17/2019	JEFFRIES & CO. INC.		14,250,147	12,245,000	154,722	1FE
05531G-AB-7	BB&T CORP SUB CORP BND MTM 3.875% 03/		07/18/2019	BARCLAYS CAPITAL		10,628,300	10,000,000	133,472	1FE
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 3.653%		09/01/2019	Various		69,127	69,127		1FM
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC SENIOR COR		09/17/2019	J.P. MORGAN SECURITIES INC		6,927,760	7,000,000	74,573	1FE
059165-EL-0	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		09/09/2019	Various		11,909,840	12,000,000		1FE
059900-AV-5	BAF 15-R3 WHOLE CMO R3 7A2 144A 2.422%		07/01/2019	CREDIT SUISSE ZURICH				2,029	1FE
059900-AV-5	BAF 15-R3 WHOLE CMO R3 7A2 144A 2.422%		08/26/2019	Interest Capitalization		122,133	122,133		1FE
097023-CQ-6	BOEING CO SENIOR CORP BND 3.750% 02/01		09/17/2019	Various		25,369,100	25,000,000	41,563	1FE
097023-OR-4	BOEING CO SENIOR CORP BND 3.950% 08/01		09/17/2019	Various		8,327,550	8,000,000	26,882	1FE
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO		09/11/2019	MORGAN STANLEY & CO. INC		11,799,735	10,149,000	214,424	1FE
114259-AU-8	BROOKLYN UNION GAS COMPANY THE SENIOR CO		09/10/2019	BK AMER MERRIL LYNCH		9,691,162	8,072,000	8,049	1FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO		08/01/2019	Cape Verity III, Inc.		1,108,650	1,000,000	13,949	1FE
125523-AH-3	CIGNACORPORATION SENIORCORPBND144A 4.3		08/28/2019	Tax Free Exchange		2,054,750	2,000,000	32,326	2FE
126408-HF-3	CSX CORP SENIOR CORP BND 3.800% 11/01/		08/01/2019	Cape Verity III, Inc.		1,523,355	1,500,000	14,408	2FE
141781-BJ-2	CARGILL INC SENIOR CORP BND 144A 3.875		07/10/2019	J.P. MORGAN SECURITIES INC		2,978,724	2,800,000	14,768	1FE
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		09/25/2019	Interest Capitalization		120,599	120,599		1FE
20268J-AD-5	COMMONSPRITHHEALTH SENIOR CORP BND 3.8		08/07/2019	CITICORP SECURITIES MARKETS		25,635,000	25,635,000		1FE
209111-FO-1	CONSOLIDATED EDISON CO OF NEW SENIOR COR		09/06/2019	J.P. MORGAN SECURITIES INC		12,041,800	10,000,000	143,750	1FE
260543-CU-5	DOW CHEMICAL COMPANY THE SENIOR CORP BND		08/02/2019	MORGAN STANLEY & CO. INC		1,232,766	1,150,000	11,653	2FE
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC SECURED CORP B		09/17/2019	J.P. MORGAN SECURITIES INC		4,867,200	5,000,000	15,556	1FE
278865-BA-7	ECOLAB INC SENIORCORPBND144A 3.950% 12		08/01/2019	Cape Verity III, Inc.		2,344,629	2,164,000	14,484	1FE
341081-FP-7	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		5,934,830	5,500,000	61,050	1FE
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		6,048,054	5,400,000	10,665	1FE
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP BND 4		09/17/2019	J.P. MORGAN SECURITIES INC		5,459,050	5,000,000	10,375	1FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		7,031,900	5,000,000	109,792	1FE
384802-AC-8	WW GRAINGER INC SENIOR CORP BND 3.750%		08/01/2019	Cape Verity III, Inc.		592,020	600,000	4,813	1FE
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% ABS 4.500%		09/13/2019	PIK BOND ADJUSTMENT		101,893	101,893		2PL
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% ABS 4.500%		09/01/2019	Interest Capitalization		98,990	98,990		2PL
437076-BH-4	HOME DEPOT INC SENIOR CORP BND 4.250%		08/01/2019	Cape Verity III, Inc.		424,500	375,000	5,357	1FE
437076-BX-9	HOME DEPOT INC SENIOR CORP BND 4.500%		09/17/2019	Various		21,934,302	18,140,000	172,283	1FE
458140-BG-4	INTEL CORPORATION 3.734% 12/08/47		08/01/2019	Cape Verity III, Inc.		1,037,673	980,000	5,489	1FE
459200-AP-6	INTERNATIONAL BUSINESS MACHINE 7.125%		08/01/2019	Cape Verity III, Inc.		616,237	420,000	5,071	1FE
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND		08/02/2019	MORGAN STANLEY & CO. INC		1,157,119	1,150,000	23,762	2FE
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP BND 144		08/01/2019	Cape Verity III, Inc.		897,120	750,000	10,589	1FE
525229-AG-5	LXS 2006-10N 144 LXS 06-10N 2.318% 07/		08/26/2019	Interest Capitalization		3	3		1FM
532457-BT-4	ELI LILLY AND COMPANY SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		435,748	400,000	7,022	1FE
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP		07/12/2019	CREDIT SUISSE FINANCIAL PRODUC		5,064,258	4,250,000	33,847	2FE
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP		08/01/2019	Cape Verity III, Inc.		817,034	675,000	6,786	2FE
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		09/17/2019	J.P. MORGAN SECURITIES INC		4,923,863	4,900,000	16,129	2FE
571676-AF-2	MARS INC SENIOR CORP BND 144A 3.950% 0		09/17/2019	J.P. MORGAN SECURITIES INC		16,594,200	15,000,000	279,792	1FE
594918-BM-5	MICROSOFT CORPORATION SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		639,125	500,000	5,872	1FE
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		1,179,610	1,000,000	20,778	1FE
610202-BP-7	MONONGAHELA PIIR CO SECURED CORP BND 144A		09/17/2019	SEAPORT GROUP		13,138,400	10,000,000	141,000	1FE

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STATEMENT AS OF SEPTEMBER 30, 2019 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 and Administrative Symbol/Market Indicator (a)
61690X-AJ-3	MSPR 2015-R6 SUBHOLECMO2015-R6144A 2		.08/26/2019	Interest Capitalization		23,570	23,570		1FM
641062-AN-4	NESTLE HOLDINGS INC. SENIORCORPBND144A		.08/01/2019	Cape Verity III, Inc.		611,028	550,000	7,822	1FE
649840-OR-4	NEW YORK STATE ELECTRIC & GAS SENIOR CORP		.09/18/2019	WELLS FARGO SECURITIES		4,844,100	5,000,000	6,875	1FE
65541A-AJ-5	MIRR_15-8R WHOLECMO2015-8R 2.516% 08/2		.08/01/2019	Interest Capitalization		20,322	20,322		6FM
667274-AD-6	NORTHWELL HEALTHCARE INC CORP BND 3.8		.09/17/2019	CITICORP SECURITIES MARKETS		7,240,000	7,240,000		1FE
674599-DF-9	OCCIDENTAL PETROLEUM CORPORAT SENIOR CO		.09/18/2019	Tax Free Exchange		2,252,626	2,000,000	1,075	2FE
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND 4.1		.09/17/2019	J.P. MORGAN SECURITIES INC		5,485,150	5,000,000	71,042	1FE
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND		.08/01/2019	Cape Verity III, Inc.		568,670	500,000	8,808	1FE
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		.08/02/2019	Various		3,900,641	3,650,000	22,156	2FE
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA SECURED C		.09/17/2019	J.P. MORGAN SECURITIES INC		6,608,172	5,100,000	78,030	1FE
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		.09/10/2019	WELLS FARGO SECURITIES		6,839,328	6,351,000	17,624	1FE
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		.08/01/2019	Cape Verity III, Inc.		655,347	550,000	5,705	1FE
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP		.08/01/2019	Cape Verity III, Inc.		536,285	500,000	9,510	2FE
88579Y-BD-2	3M CO SENIOR CORP BND MTM 4.000% 09/1		.09/17/2019	J.P. MORGAN SECURITIES INC		5,478,950	5,000,000	2,778	1FE
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		.09/17/2019	J.P. MORGAN SECURITIES INC		4,856,050	5,000,000	10,382	1FE
89173F-AF-7	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1_B		.07/01/2019	SANDLER ONEIL & PARTNERS				(87)	1FE
89177J-AD-0	TOWDPOINTMORTGAGETRUSTTPMT ABS 9-2_M2_14		.08/06/2019	SANDLER ONEIL & PARTNERS		9,748,802	9,485,000	6,916	1FE
898813-AQ-3	TUCSON ELECTRIC POWER CO SENIOR CORP BND		.09/11/2019	CITIGROUP GLOBAL MKT INC		12,440,900	10,000,000	137,417	1FE
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN		.08/01/2019	Cape Verity III, Inc.		1,007,490	1,000,000	12,769	1FE
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		.09/17/2019	MORGAN STANLEY & CO. INC		4,973,750	5,000,000	15,583	1FE
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		.09/17/2019	Various		21,978,846	21,800,000	39,525	1FE
92343V-DV-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/01/2019	Cape Verity III, Inc.		629,655	500,000	10,389	2FE
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP BND 4		.09/17/2019	BARCLAYS CAPITAL		11,380,000	10,000,000	134,875	2FE
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO		.08/07/2019	WELLS FARGO SECURITIES		9,988,500	10,000,000		1FE
BGA0DX-ET-8	BLUE EAGLE 2016-1 - D (BBB RAT SENIOR SE		.09/30/2019	CREDIT		1,591,859	1,591,859		3Z
BGA0DX-EU-5	BLUE EAGLE 2016-1 CLO - E (BB SENIOR SEC		.09/20/2019	CREDIT		1,880,000	1,880,000		2FE
BGA0EG-LQ-2	LK-OPT1 A-FL LK-CPT1 A-FL 3.850% 09/25		.09/13/2019	Tax Free Exchange		5,024,830	5,036,946	6,465	1FE
BGA0EG-LR-0	FCO1_05-2A LK-CPT1 A-FX 2.250% 09/25/3		.09/13/2019	Tax Free Exchange		5,776,968	5,771,825	4,329	1FE
BGAOK8-WH-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		.07/01/2019	SPEC FIN		(2,239,346)	(2,239,346)		1FE
BGAOKQ-IH-2	EXL SOLAR HOLDCO LLC 0.000% 01/25/65		.07/01/2019	SPEC FIN		(412,795)	(412,795)		1FE
BGAOLT-FH-3	LENDSL TRUST_18 ABS 8-A A-FX 4.150% 01		.09/26/2019	SPEC FIN		2,055,578	2,055,578		1FE
BGAOLT-FJ-9	LENDSL TRUST_18 ABS 2018-A B 4.900% 01		.09/26/2019	SPEC FIN		43,275	43,275		2FE
0778FP-AB-5	BELL CANADA SENIOR CORP BND 4.300% 07/	A.	.08/02/2019	Various		12,061,260	11,150,000	104,568	2FE
87971M-BK-8	TELUS CORPORATION SENIORCORPBND 4.300%	A.	.08/02/2019	Various		6,511,892	6,150,000	38,007	2FE
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP	D.	.09/17/2019	Various		9,980,285	7,777,000	173,673	1FE
05964H-AF-2	BANCO SANTANDER SA SRBN CORP BND 3.800	D.	.07/18/2019	J.P. MORGAN SECURITIES INC		5,128,600	5,000,000	78,639	1FE
05971K-AC-3	BANCO SANTANDER SA CORP BND 3.306% 06	D.	.07/19/2019	JEFFRIES & CO. INC.		25,208,500	25,000,000	59,692	1FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D.	.07/19/2019	CANTOR FITZGERALD EUR		5,590,850	5,000,000	34,878	2FE
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	.09/17/2019	J.P. MORGAN SECURITIES INC		9,028,650	7,500,000	35,073	1FE
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	.08/22/2019	CITICORP SECURITIES MARKETS		12,253,500	10,000,000	127,604	1FE
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	.09/17/2019	J.P. MORGAN SECURITIES INC		8,494,425	7,500,000	107,500	1FE
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	.07/30/2019	BARCLAYS CAPITAL		11,288,000	10,000,000	207,072	2FE
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	.08/02/2019	JANE STREET CAPITAL		1,365,602	1,150,000	27,332	2FE
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D.	.07/08/2019	J.P. MORGAN SECURITIES INC		3,200,000	3,200,000		1FE
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND 5.2	D.	.07/03/2019	RBC DOMINION SECURITIES INC.		1,001,610	900,000	4,988	2FE
961214-EG-4	WESTPAC BANKING CORP SUB CORP BND 4.42	D.	.07/16/2019	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						549,877,255	502,866,979	3,846,130	XXX
09539F-AE-7	BLUE EAGLE 18-1 EQUITY TERM LOAN 0.00		.09/23/2019	CREDIT		5,300,000	5,300,000		3FE
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		.09/13/2019	Tax Free Exchange		10,950,477	10,616,487	13,271	2PL
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		.09/16/2019	Tax Free Exchange		28,669,087	28,469,198	53,380	2PL
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		.09/13/2019	Tax Free Exchange		20,512,630	20,321,178	25,401	2PL
BGA0EG-LS-8	LK-OPT1 B TERM LOAN 2.250% 09/25/42		.09/13/2019	Tax Free Exchange		999,525	1,000,000	750	2FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		.09/23/2019	SPEC FIN		5,819,144	5,819,144		1FE
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		.09/23/2019	SPEC FIN		200,660	200,660		1FE
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		.09/23/2019	SPEC FIN		334,434	334,434		2FE
BGA0NS-GB-5	MACT TRUST MACT 19-1 TERM LOAN 4.000%		.09/20/2019	SPEC FIN		1,417,629	1,417,629		1FE

STATEMENT AS OF SEPTEMBER 30, 2019 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 and Administrative Symbol/Market Indicator (a)
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.750%		.09/20/2019	SPEC FIN		18,901,718	18,901,718		1FE
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN 4.500%		.09/20/2019	SPEC FIN		1,299,493	1,299,493		2FE
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		.09/26/2019	INFIN		135,000,000	135,000,000		1FE
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		.09/26/2019	INFIN		50,000,000	50,000,000		1FE
BGA0QB-SU-4	ALTUSTERMLOAN17 TERM LOAN 9.556% 09/3		.09/30/2019	SPEC FIN		3,360,434	3,360,434		1FE
8299999. Subtotal - Bonds - Bank Loans						282,765,231	282,040,375	92,802	XXX
8399997. Total - Bonds - Part 3						841,077,486	793,342,354	3,938,932	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						841,077,486	793,342,354	3,938,932	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
BGA030-JT-6	FEDERAL HOME LOAN BANK OF DES MOINES		.08/13/2019	LOANS	52,000,000	5,200,000			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,200,000	XXX		XXX
9799997. Total - Common Stocks - Part 3						5,200,000	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,200,000	XXX		XXX
9899999. Total - Preferred and Common Stocks						5,200,000	XXX		XXX
9999999 - Totals						846,277,486	XXX	3,938,932	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

STATEMENT AS OF SEPTEMBER 30, 2019 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 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 and Administrative Symbol /Market Indicator (a)
...34160P-DA-4	FLORIDA ST DEPT MGMT SVCS FLORIDA ST DEP		08/01/2019	Maturity		500,000	500,000	500,000	500,000						500,000				26,430	08/01/2019	1FE
...80168N-EP-0	SANTA CLARA VY CALIF TRANS AU SANTA CLA		09/23/2019	Maturity		12,531,200	10,000,000	10,877,200	10,705,044		(27,835)		(27,835)		10,677,217		1,853,991	1,853,991	577,807	04/01/2032	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					13,031,200	10,500,000	11,377,200	11,205,044		(27,835)		(27,835)		11,177,217		1,853,991	1,853,991	604,237	XXX	XXX
...00177H-AC-3	AMMC 2018-22A ABS2018-22A 3.726% 04/25		08/14/2019	Sandler Oneil & Partners		6,825,000	7,000,000	7,000,000	7,015,295		(11,577)		(11,577)		7,003,718		(178,718)	(178,718)	87,250	04/25/2031	1FE
...00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 06/08/63		07/03/2019	Paydown		543,471	543,471	742,101	713,664		(170,193)		(170,193)		543,471				7,301	06/08/2063	1FE
...00912X-AT-1	AIR LEASE CORPORATION SENIOR CORP BND		08/06/2019	STIFEL NICOLAUS & CO INC		2,130,387	2,100,000	2,053,947	2,054,569		2,622		2,622		2,057,191		73,196	73,196	25,025	09/15/2023	2FE
...026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		09/25/2019	Paydown		158,494	158,494	127,159	129,274		29,220		29,220		158,494				1,490	03/25/2047	1FMI
...032511-AY-3	ANADARKO PETROLEUM CORPORATION CORP BND		09/18/2019	Tax Free Exchange		2,252,626	2,000,000	2,299,780	2,259,070		(6,444)		(6,444)		2,252,626				132,075	09/15/2036	2FE
...037833-AK-6	APPLE INC CORP BND 2.400% 05/03/23		09/16/2019	Insurance Company		302,850	300,000	294,459			765		765		295,224		7,626	7,626	6,280	05/03/2023	1FE
...03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A 3.00		09/15/2019	Paydown		519,654	519,654	519,654	519,654						519,654				7,301	07/01/2038	1FE
...03879M-AC-7	ARC Rail 2013-1 C ARC 13-1 0.000% 12/3		08/15/2019	Paydown				(921,675)	(921,675)		921,675		921,675							12/31/2050	5FE
...05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3 2.23		09/25/2019	Paydown		81,798	81,798	67,761	68,489		13,309		13,309		81,798				1,477	05/25/2047	1FMI
...05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 3.653%		08/01/2019	Paydown		53,851	53,851	30,606	35,529		(35,734)		(35,734)						205	03/27/2047	1FMI
...05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 3.653%		09/24/2019	Various		31,306,432	37,988,264	21,618,706	25,020,691		760,450		760,450		25,990,280		5,316,152	5,316,152	348,238	03/27/2047	1FMI
...05946X-BB-5	BAFC_05-G SUPSEN WHOLE CMO 05-G 3.881%		09/01/2019	Paydown		7,205	7,205	7,295	7,331		(126)		(126)		7,205				207	10/20/2035	1FMI
...05946X-C3-5	BAFC_05-G RIMS_05-G-A3 3.580% 10/20/35		09/01/2019	Paydown		11,892	11,892	11,890	11,921		(29)		(29)		11,892				308	10/20/2035	1FMI
...05946X-C3-5	BAFC_05-G RIMS_05-G-A3 3.580% 10/20/35		09/24/2019	Commonwealth Annuity and Life Insurance Company		1,747,732	1,775,710	1,775,525	1,780,017		1,892		1,892		1,781,909		(34,176)	(34,176)	55,405	10/20/2035	1FMI
...05990Q-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A 2.422%		09/25/2019	Paydown				(61,137)	(29,708)		29,708		29,708						479	04/29/2037	1FE
...05991B-AE-5	BAFC_15-R8 SUBWHOLECMO15-R8144A 3.532%		09/01/2019	Paydown			(1,874)	177,458	136,687		136,691		(138,565)		(1,874)				2,980	06/26/2046	1FMI
...06051G-HG-7	BANK OF AMERICA CORP SENIORCORPBND 3.9		09/23/2019	BARCLAYS CAPITAL Forethought Life Insurance Company		10,835,500	10,000,000	9,812,100	9,818,843		10,644		10,644		9,829,487		1,006,013	1,006,013	419,056	03/05/2029	1FE
...07274N-AA-1	BAYER US FINANCE II LLC SENIORCORPBND144		09/16/2019	Insurance Company		2,033,860	2,000,000	1,998,820	1,999,015		274		274		1,999,288		34,572	34,572	50,944	06/25/2021	2FE
...07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		07/25/2019	Paydown		51,009	51,009	43,983	43,983		7,026		7,026		51,009				805	03/25/2037	1FE
...07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		09/25/2019	Paydown		88,584	88,584	71,293	76,384		12,201		12,201		88,584				1,671	03/25/2037	2FE
...07325V-AG-9	BAYV 2007-A 2A BAYV_07-A 2.394% 05/28/		08/28/2019	Paydown		116,393	116,393	90,570	95,625		20,768		20,768		116,393				2,073	05/28/2037	1FMI
...07325V-AG-9	BAYV 2007-A 2A BAYV_07-A 2.394% 05/28/		09/24/2019	Commonwealth Annuity and Life Insurance Company		7,680,780	8,213,230	6,391,080	6,747,730		75,659		75,659		6,823,389		857,391	857,391	170,207	05/28/2037	1FMI
...073879-AG-0	BSABS 2005-AC9 A SENIOR WHOLE CMO 05-AC		09/25/2019	Paydown		305,860	305,860	224,085	213,760		92,100		92,100		305,860				1,986	12/25/2035	1FMI
...075887-BV-0	BECTON DICKINSON AND COMPANY SENIOR CORP		08/06/2019	MORGAN STANLEY & CO. INC		3,121,560	3,000,000	3,014,610	3,014,439		(747)		(747)		3,013,692		107,868	107,868	67,821	06/06/2024	2FE
...075887-CE-7	BECTON DICKINSON AND COMPANY BOND CORP		09/16/2019	Various		1,961,862	1,658,000	1,995,084	1,967,677		(19,479)		(19,479)		1,948,198		13,664	13,664	88,252	12/01/2026	2FE
...092113-AN-9	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019	Various		8,738,230	8,659,000	8,366,052	8,367,170		3,137		3,137		8,370,307		367,923	367,923	239,946	09/15/2046	2FE
...10901U-AA-0	BDF_18-1A ABS2018-1A 4.250% 04/25/36		09/16/2019	Forethought Life Insurance Company		57,140,050	55,000,000	55,000,000	55,000,000						55,000,000		2,140,050	2,140,050	2,090,764	04/25/2036	1FE
...10901U-AC-6	BDF_18-1A ABS2018-1A 4.650% 04/25/36		09/16/2019	Forethought Life Insurance Company		4,161,076	4,000,000	4,000,000	4,000,022		(80)		(80)		3,999,941		161,135	161,135	166,367	04/25/2036	1FE
...11134L-AH-2	BROADCOM CORPORATION SENIOR CORP BND 144		08/06/2019	MARKETS		978,280	1,000,000	993,898	994,626		161		161		994,787		(16,507)	(16,507)	21,851	01/15/2027	2FE
...11135F-AE-1	BROADCOM INC SENIORCORPBND144A 4.250%		09/16/2019	Forethought Life Insurance Company		15,232,950	15,000,000	14,889,150			6,271		6,271		14,895,421		337,529	337,529	286,875	04/15/2026	2FE
...118230-AM-3	BUCKEYE PARTNERS LP SENIOR CORP BOND 5		08/27/2019	Various		16,251,813	19,000,000	20,358,070	20,251,245		(15,239)		(15,239)		20,236,006		(3,984,194)	(3,984,194)	874,644	11/15/2043	2FE
...12464Y-AC-3	CBASS_07-CB5 SENIORABS07-CB5 2.268% 04		09/25/2019	Paydown		230,815	230,815	176,141	175,464		55,351		55,351		230,815				3,598	04/25/2037	1FMI
...126408-BP-7	CSX CORP CSX CORPORATION 7.250% 05/01/		09/16/2019	Forethought Life Insurance Company		2,195,425	1,720,000	2,079,528	1,960,673		(9,347)		(9,347)		1,951,327		244,099	244,099	47,109	05/01/2027	2FE
...12641L-BU-6	CSX CORP CSX CORPORATION 6.800% 12/01/		09/23/2019	MORGAN STANLEY & CO. INC		9,931,924	7,640,000	9,091,447	8,678,373		(34,285)		(34,285)		8,644,087		1,287,836	1,287,836	424,275	12/01/2028	2FE
...12645Q-DU-9	CSR_11-6R CSMC2011-6R 5A2 4.459% 09/28		09/01/2019	Paydown		(4,935)	485,172	397,075	423,428		(428,363)		(428,363)		(4,935)				14,637	09/28/2036	3FMI
...12667G-T3-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT_05-		08/25/2019	Paydown		14,238	14,280	9,971	9,383		4,855		4,855		14,238				311	08/25/2035	1FMI
...12667G-T3-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT_05-		09/24/2019	Commonwealth Annuity and Life Insurance Company		2,959,246	4,616,830	3,223,597	3,033,645		(50,571)		(50,571)		2,983,074		(23,828)	(23,828)	113,320	08/25/2035	1FMI

STATEMENT AS OF SEPTEMBER 30, 2019 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 and Administrative Symbol /Market Indicator (a)
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-9		09/19/2019	Paydown		296,552	334,593	254,018	255,441		41,112		41,112		296,552			6,072		11/19/2036	1FM
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		09/25/2019	Paydown		1,529,730	1,524,996	1,278,730	1,295,222		234,508		234,508		1,529,730			13,223		04/27/2037	1FM
43741B-AC-3	HMBT 2007-1 12A1 RIBMS_07-1-12A1 3.868%		09/01/2019	Paydown		1,014,625	1,014,939	855,247	859,720		154,905		154,905		1,014,625			9,427		04/25/2047	1FM
447010-BD-3	HUNTSMAN INTERNATIONAL LLC SENIOR CORP B		08/06/2019	Paydown		5,295,000	5,000,000	5,238,100	5,233,247		(19,079)		(19,079)		5,214,168		80,832	80,832	187,205	11/15/2022	2FE
45661K-AK-6	INDX 2006-AR11 4 RIBMS_06-AR11-4 3.787%		09/01/2019	Paydown		400,219	336,182	253,966	253,966		146,253		146,253		400,219			12,734		06/25/2036	1FM
45668G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14 2.218%		09/25/2019	Paydown		396,528	396,528	305,046	307,497		89,031		89,031		396,528			3,760		11/25/2046	1FM
45669W-AA-4	INDX 2007-FLX5 1 RIBMS_07-FL5 1A1 2.208		08/26/2019	Paydown		144,695	144,695	119,944	120,880		23,815		23,815		144,695			2,417		08/25/2037	1FM
45669W-AA-4	INDX 2007-FLX5 1 RIBMS_07-FL5 1A1 2.208		09/24/2019	Commonwealth Annuity and Life Insurance Company Redemption 100.0000		5,761,583	5,970,160	4,948,909	4,987,536		45,758		45,758		5,033,294		728,289	728,289	117,416	08/25/2037	1FM
456738-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		09/16/2019	J.P. MORGAN SECURITIES INC		756,645	756,645	756,645	756,645						756,645			13,633		03/31/2067	1FE
46625H-NX-4	JPMORGAN CHASE & CO SENIOR CORP BND 2.		09/23/2019	J.P. MORGAN SECURITIES INC		502,450	500,000	496,280	496,280		1,350		1,350		497,630		4,820	4,820	11,546	10/29/2020	1FE
466286-AA-9	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN VH		09/25/2019	Paydown		153,656	153,656	144,066	144,066		14,225		14,225		153,656			2,427		12/25/2036	1FM
466286-AA-9	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN VH		07/01/2019	Paydown		(524)	(524)	(491)	(491)		2,532		2,532		(524)			138		12/25/2036	1FM
46643N-AF-2	JP MORGAN REEMIC JPMRR 14-6 WHOLE CMO 4		07/25/2019	Paydown		52,377	52,377	51,264	51,264		(51,264)		(51,264)					351		07/27/2046	1FM
46644E-AE-4	JPMRR 2015-2 WHOLE CMO 5-2 2A2 2.770%		09/01/2019	Paydown		348,137	448,394	400,752	414,271		(66,135)		(66,135)		348,137			3,654		08/26/2046	3FM
46647P-AV-8	JPMORGAN CHASE & CO SENIORCORPBND 4.20		09/23/2019	SUMITOMO BANK		2,215,260	2,000,000	2,003,900	2,003,652		(131)		(131)		2,003,521		211,739	211,739	56,507	07/23/2029	1FE
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		08/09/2019	WELLS FARGO SECURITIES INC		2,540,746	2,505,000	2,463,132	2,467,489		245		245		2,467,734		73,012	73,012	86,631	06/04/2042	2FE
50076Q-AR-7	KRAFT HEINZ FOODS CO SENIOR CORP BND 6		08/13/2019	Various		5,607,140	4,650,000	5,667,485	5,572,779		(8,062)		(8,062)		5,564,717		42,423	42,423	181,630	01/26/2039	2FE
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP BND 4		08/09/2019	Various		4,699,150	5,000,000	4,738,900	4,748,615		1,932		1,932		4,750,548		(51,398)	(51,398)	153,125	06/01/2046	2FE
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		08/12/2019	WELLS FARGO SECURITIES CREDIT SUISSE FIRST		1,237,320	1,200,000	1,379,150	1,371,128		(2,260)		(2,260)		1,368,868		(131,548)	(131,548)	67,427	07/15/2045	2FE
50540R-AU-6	LABORATORY CORP OF AMER HLDGS SENIOR COR		08/06/2019	BOSTON COR		1,049,350	1,000,000	998,490	998,716		36		36		998,751		50,599	50,599	15,700	09/01/2027	2FE
525226-AJ-5	LXS 2006-12N A32 RIBMS_06-12N A32A 2.21		08/26/2019	Paydown		102,077	102,077	81,467	84,760		17,317		17,317		102,077			1,650		08/25/2046	1FM
525226-AJ-5	LXS 2006-12N A32 RIBMS_06-12N A32A 2.21		09/24/2019	Commonwealth Annuity and Life Insurance Company		3,226,405	3,348,552	2,672,472	2,780,489		39,528		39,528		2,820,018		406,387	406,387	66,114	08/25/2046	1FM
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A 2.193		09/25/2019	Paydown		426,613	424,102	323,643	345,077		81,536		81,536		426,613			3,796		08/25/2046	1FM
525227-AK-0	LEHMAN XS TRUST LXS_06-0P2 SUPSENABS06-6		09/25/2019	Paydown		662,049	661,713	623,360	623,415		38,634		38,634		662,049			11,784		06/25/2046	1FM
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N 2.318% 07/		07/25/2019	Paydown		(18,721)	8,351	(5,057)	(516)		(18,205)		(18,205)		(18,721)			145		07/25/2046	1FM
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N 2.318% 07/		09/24/2019	Various		5,069,556	6,293,280	3,810,841	4,231,942		81,583		81,583		4,313,528		756,027	756,027	70,313	07/25/2046	1FM
52523Y-AC-8	LXS 2006-19 A3 ABS_06-19 A3 2.518% 12/		09/25/2019	Paydown		24,920	18,628	17,709	17,709		(17,709)		(17,709)					470		12/25/2036	1FM
52524Y-AC-7	LXS 2007-12N 1A3 LXS_07-12N 2.218% 07/		09/25/2019	Paydown		467,904	510,089	426,303	434,561		33,343		33,343		467,904			9,038		07/25/2047	1FM
534187-AR-0	LINCOLN NATIONAL CORPORATION CORP BND		08/27/2019	Call 198.3760		387,453	280,000	329,994	329,994		(914)		(914)		323,080		(43,080)	(43,080)	122,759	04/07/2036	2FE
571900-BB-4	MARRIOTT INTERNATIONAL INC SENIOR CORP B		08/06/2019	J.P. MORGAN SECURITIES INC		5,604,663	5,333,000	5,391,396	5,390,545		(2,951)		(2,951)		5,387,594		217,069	217,069	79,995	04/15/2024	2FE
576433-G7-5	MARL_06-0A1 SENIORABS06-0A1 3.931% 04/		09/01/2019	Paydown		329,368	372,490	355,120	350,857		(21,489)		(21,489)		329,368			9,848		04/25/2046	2FM
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO		08/06/2019	MILLENNIUM ADVISORS, LLC		599,156	575,000	578,610	578,046		(92)		(92)		577,954		21,202	21,202	9,395	08/15/2027	2FE
585055-BU-9	MEDTRONIC INC SENIOR CORP BND 4.625% 0		07/12/2019	Call 123.7730		204,225	165,000	170,026	169,698		(19)		(19)		169,679		(4,679)	(4,679)	41,706	03/15/2045	1FE
58933Y-AA-3	MERCK & CO INC SENIOR CORP BND 3.875%		09/23/2019	JANE STREET CAPITAL		306,159	300,000	306,327	306,327		(2,337)		(2,337)		303,990		2,169	2,169	8,073	01/15/2021	1FE
61690X-AJ-3	MSRR_2015-R6 SUBHOLECMO2015-R6144A 2.		09/24/2019	Paydown		300	300	221	(5,999)		6,044		6,044					30		07/26/2045	1FM
61744Y-AP-3	MORGAN STANLEY SENIORCORPBND 3.772% 01		09/23/2019	MORGAN STANLEY & CO. INC		10,661,900	10,000,000	9,645,100	9,657,316		20,446		20,446		9,677,761		984,139	984,139	441,114	01/24/2029	1FE
617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX 2.268% 11		09/25/2019	Paydown		155,491	155,491	63,801	57,940		57,551		57,551		155,491			761		11/25/2036	1FM
637432-CI-0	NATIONAL RURAL UTILITIES COOP MTNC 8.0		07/16/2019	SEAPORT GROUP		17,178,558	11,800,000	16,024,944	15,120,673		(39,809)		(39,809)		15,080,864		2,097,694	2,097,694	359,244	03/01/2032	1FE
64828M-BK-2	NRZT 17-3A-B3 RIBMS 17-3A B3 144A 5.448		09/01/2019	Paydown		72,018	72,018	74,658	74,658		(2,645)		(2,645)		72,018			2,629		04/25/2057	1FM
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS		09/25/2019	Paydown		522,496	522,496	484,225	483,645		38,850		38,850		522,496			4,638		02/25/2037	1FM
65541A-AJ-5	NMRR_15-BR WHOLECMO2015-BR 2.516% 08/2		09/01/2019	Paydown		(4,870)	(5,475)	(2,878)	182,575		(187,516)		(187,516)		(4,870)			72		08/25/2036	8FM
68389X-AP-0	ORACLE CORPORATION SENIOR CORP BND 2.5		09/16/2019	Forethought Life Insurance Company		312,573	310,000	305,083	305,083		784		784		305,868		6,705	6,705	7,147	10/15/2022	1FE
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND		09/23/2019	KEY BANK		6,133,058	5,575,000	5,561,397	5,561,735		979		979		5,562,714		570,344	570,344	262,792	07/26/2028	1FE
70069F-GY-7	PPSI 2005-WLL1 M3 PPSI_05-WLL1 2.753%		09/25/2019	Paydown		40,617	40,617	40,742	40,742		(125)		(125)		40,617			426		03/25/2035	1FM
75114G-AC-3	RALI 2006-004 2A RIBMS_06-004 2A1 2.208		08/26/2019	Paydown		159,512	159,512	122,947	128,513		30,999		30,999		159,512			2,709		04/25/2046	1FM

E05.2

STATEMENT AS OF SEPTEMBER 30, 2019 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 Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	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 Contractual Maturity Date	22 NAIC Designation and Administrative Symbol /Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
..75114G-AC-3 ..75115G-AA-6	RALI 2006-Q04 2A RMBS_06-Q04 2A1 2.208 RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q		09/24/2019 09/25/2019	Commonwealth Annuity and Life Insurance Company Paydown		4,905,557 54,844	5,132,979 54,844	3,956,337 42,984	4,135,448 43,350		21,989 11,495		21,989 11,495		4,157,437 54,844		748,120	748,120	100,957 546	04/25/2046 12/25/2036	1FM 1FM		
..816851-AP-4 ..816851-BJ-7 ..82321U-AA-1	SEMPRA ENERGY SEMBRA ENERGY 6.000% 10/ SEMPRA ENERGY SENIORCORPBD 4.000% 02/ SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1		07/16/2019 07/16/2019 09/15/2019	BOSTON COR BARCLAYS CAPITAL Paydown		10,938,510 787,312 149,933	9,000,000 800,000 149,933	9,801,587 789,232 148,494	9,715,222 789,432 148,686		(10,487) 106 1,247		(10,487) 106 1,247		9,704,735 789,538 149,933		1,233,775 (2,226)	1,233,775 (2,226)	409,500 30,844 4,918	10/15/2039 02/01/2048 10/15/2042	2FE 2FE 1FE		
..824348-AW-6 ..83417B-AA-6	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP SOCTY_13-1 ABS_13-1 A 144A 4.800% 11/2		08/06/2019 09/20/2019	MORGAN STANLEY & CO. INC Paydown		3,599,162 98,290	3,475,000 98,290	3,470,045 98,236	3,470,919 97,552		119 737		119 737		3,471,037 98,290		128,124	128,124	82,256 3,149	06/01/2027 11/20/2038	2FE 2FE		
..83611G-AC-5 ..83613F-AC-5 ..842400-FR-9 ..863579-B2-3 ..86360N-AK-8 ..86364D-AA-8 ..86771Y-AA-9 ..872227-AC-7 ..872227-AK-9 ..87222E-AE-8	SNOPT_17-3A ABS2017-3A 3.878% 10/20/30 SVHE 2007-OPT5 2A2 SENIOR ABS_07-OPT5 2A SOUTHERN CALIFORNIA EDISON CO. SECURED C SARM_05-21 WHOLE CMO_-21_1A 4.180% 11/ SARM 2006-5 2A2 RMBS_06-5 2A2 4.060% 0 SARM 2007-7 1A1 RMBS_07-7 1A1 2.318% 0 SUNRUN CALLISTO SUNRN_15-1A ABS 4.400% TBW MORTGAGE BACKED PASS THROU TBW_07-2 TBW 2007-2 A6A TBW_07-2 6.015% 07/25/3 TBW MORTGAGE BACKED PASS THROU ABS 007-1		08/12/2019 09/25/2019 09/23/2019 09/01/2019 09/01/2019 09/25/2019 09/20/2019 09/25/2019 09/01/2019 09/01/2019	CREDIT SUISSE FIRST Paydown JANE STREET CAPITAL Paydown Paydown Paydown Paydown Paydown CREDIT SUISSE FIRST BOSTON COR Tax Free Exchange Various MORGAN STANLEY & CO. INC		34,273,750 98,633 511,350 57,519 (2,328) 158,255 233,330 123,875 110,810 221,678	35,000,000 98,633 500,000 57,794 (2,328) 158,255 233,330 123,875 110,810 221,678	35,099,148 98,633 506,360 51,581 (1,477) 136,866 233,227 61,235 64,770 104,189	35,192,930 65,195 506,360 51,292 (1,477) 138,185 233,227 58,624 64,770 104,656		(104,305) 33,438 (1,288) 6,228 1,477 20,070 104 65,251 46,040 117,022		(104,305) 33,438 (1,288) 6,228 1,477 20,070 104 65,251 46,040 117,022		35,088,625 98,633 505,072 57,519 (1,477) 158,255 233,330 123,875 110,810 221,678		(814,875) 6,278	(814,875) 6,278	1,203,076 1,518 15,823 616 16 1,169 6,842 1,214 2,011 2,720	(814,875) 6,278	1,203,076 1,518 15,823 616 16 1,169 6,842 1,214 2,011 2,720	10/20/2030 10/25/2037 06/01/2021 11/25/2035 06/25/2036 08/25/2037 10/25/2036 07/25/2037 03/25/2037	1FE 1FM 1FE 1FM 1FM 1FE 1FE 1FM 1FM
..883556-BX-9 ..88563X-AA-9 ..89171U-AJ-8	THERMO FISHER SCIENTIFIC INC SENIOR CORP THREE PEAKS SENIOR NOTE 4.5% ABS THREE_P TPMT_15-4 RMBS_15-4 B1 144A 4.239% 04/		08/06/2019 09/13/2019 08/01/2019	MORGAN STANLEY & CO. INC Forethought Life Insurance Company Paydown		1,039,910 20,512,630 7,848,295	1,000,000 20,321,178 7,167,000	992,630 20,321,178 7,238,097	993,511 20,514,426 7,235,482		396 (1,796)		396 (1,796)		993,907 20,512,630 7,230,786		46,003	46,003	31,378 482,628 1,239,933	08/15/2027 10/25/2036 04/26/2055	2FE 2PL 1FM		
..91324P-DK-5 ..929771-AE-3 ..92979D-AC-9 ..931427-AH-1 ..93934F-PT-3 ..94353W-AA-3 ..94987U-AL-7	UNITEDHEALTH GROUP INC SENIORCORPBD 3 WACHOVIA CORPORATION CORP BND 6.605% 1 WACHOVIA MORTGAGE LOAN TRUST L RMBS_07-A WALGREENS BOOTS ALLIANCE INC SENIOR CORP WAMU MORTGAGE PASS-THROUGH CER WAMU_06-A WAAV_2017-1A ABS2017-1A144A 3.844% 11/ WFL_11-RR2 WHOLE CMO_11-RR2-3A2 3.960%		09/23/2019 09/16/2019 09/01/2019 08/06/2019 09/01/2019 09/15/2019 09/01/2019	MORGAN STANLEY & CO. INC Forethought Life Insurance Company Paydown Various Paydown Paydown		7,848,295 1,193,920 172,260 7,781,322 40,139 186,065 1,278,894	7,167,000 1,000,000 1,000,000 7,400,000 40,139 186,065 1,228,832	7,238,097 1,237,504 166,820 7,573,530 34,319 186,065 1,045,165	7,235,482 1,160,032 174,808 7,571,275 37,026 186,194 1,065,965		(4,696)		(4,696)		7,230,786 1,145,079 172,260 7,563,098 3,113 186,065 212,928		617,509	617,509	214,612	06/15/2028	1FE		
..94987U-AL-7 ..958254-AD-6 ..BGA0DV-Q4-4 ..BGA0DX-EQ-4 ..BGA0DX-ER-2	WFL_11-RR2 WHOLE CMO_11-RR2-3A2 3.960% WESTERN MIDSTREAM OPERATING LP WESTERN G BLUE EAGLE 2016-1 A SENIOR SECURED TERM BLUE EAGLE 2016-1 B (AA RATED) SENIOR SE BLUE EAGLE 2016 - C (A RATED) SENIOR SEC		09/24/2019 08/22/2019 09/27/2019 09/27/2019 09/27/2019	Commonwealth Annuity and Life Insurance Company Various CREDIT CREDIT CREDIT		9,418,866 13,441,536 38,279 8,811 4,769	9,215,936 14,625,000 38,279 8,811 4,769	7,838,473 14,412,789 38,279 8,811 4,769	7,994,472 14,428,858 38,279 8,811 4,769		4,854 1,727		4,854 1,727		7,999,326 14,430,585 38,279 8,811 4,769		1,419,540 (989,049)	1,419,540 (989,049)	295,505 526,417 1,169 299 194	10/27/2035 04/01/2044 05/23/2032 05/23/2032 05/23/2032	1FM 2FE 1FE 1FE 1FE		
..BGA0EG-FD-8 ..BGA0EG-LQ-2	ATLAS CLO FUNDING I LLC TERMILOAN 4.351 LK-CPT1 A-FL LK-CPT1 A-FL 3.850% 09/25		07/15/2019 08/01/2019	Paydown Redemption 100.0000		16,250 276,586	16,250 276,586	16,250 276,586	16,319 276,586		(57)		(57)		16,263 276,586		(13)	(13)	410 7,418	07/16/2029 09/25/2037	2FE 1FE		
..BGA0EG-LQ-2 ..BGA0EG-LQ-2 ..BGA0EG-LR-0	LK-CPT1 A-FL LK-CPT1 A-FL 3.850% 09/25 LK-CPT1 A-FL LK-CPT1 A-FL 3.850% 09/25 LK-CPT1 A-FX LK-CPT1 A-FX 2.250% 09/25		09/25/2019 09/13/2019 08/01/2019	Paydown Tax Free Exchange Paydown		146,972 5,024,830 383,123	146,972 5,036,946 383,123	146,618 5,036,946 383,123	146,618 5,036,946 383,123		1 (12,116)		1 (12,116)		146,619 5,024,830 383,123		353	353	504 149,653 8,179	09/25/2037 09/25/2037 09/25/2037	1FE 1FE 1FE		
..BGA0EG-LR-0 ..BGA0EG-LR-0 ..BGA0EG-LR-0 ..BGA0EG-LS-8	FCOI_05-2A LK-CPT1 A-FX 2.250% 09/25/3 LK-CPT1 A-FX LK-CPT1 A-FX 2.250% 09/25 LK-CPT1 B LK-CPT1 B 2.250% 09/25/42 Redemption 100.0000		09/25/2019 09/13/2019 09/13/2019 09/13/2019	Paydown Tax Free Exchange Tax Free Exchange Redemption 100.0000		209,291 5,776,968 999,525	209,291 5,771,825 1,000,000	209,477 5,771,825 1,000,000	209,477 5,771,825 1,000,000		(2,250) 5,143 (475)		(2,250) 5,143 (475)		207,227 5,776,968 999,525		2,063	2,063	392 144,268 34,682	09/25/2037 09/25/2037 09/25/2042	1FE 1FE 2FE		
..BGA0G9-RQ-0 ..BGA0GZ-BP-1	VENTR_2015-21A RR TERMILOAN 4.339% 04/1 Redemption 100.0000 ATLAS CLO FUNDING I LLC TERMILOAN 3.670		07/15/2019 07/15/2019	Redemption 100.0000		492,341	492,341	492,341	492,885		(757)		(757)		492,128		213	213	17,628	04/15/2027	1FE		
			07/15/2019	Redemption 100.0000		11,026	11,026	11,026	10,958		114		114		11,072		(46)	(46)	394	01/15/2031	2FE		

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STATEMENT AS OF SEPTEMBER 30, 2019 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 Identification	2 Description	3 Foreign	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 and Admini- strative Symbol /Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
..BGA0J6-FK-9	CBCOV 2018-1 LLC CBCOV 2018-1 LLC		07/01/2019	Paydown		935,157	935,157	935,157	935,157						935,157				13,093	01/15/2054	1FE	
..BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		07/01/2019	Paydown		1,464,990	1,464,990	1,464,990	1,464,990						1,464,990				20,511	01/15/2054	1FE	
..BGA0K8-WM-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		09/01/2019	Paydown		674,971	674,971	674,971	673,860						674,971					12/31/2052	1FE	
..BGAQLT-FG-5	LENSL TRUST 18 ABS 8-A A-FL 3.100% 01		09/25/2019	SPEC FIN		126,581	126,581	126,581	126,501		(201)				126,300		281	281	2,749	01/25/2049	1FE	
..BGAQLT-FH-3	LENSL TRUST 18 ABS 8-A A-FX 4.150% 01		09/25/2019	SPEC FIN		472,344	472,344	472,344	471,997		(100)				471,896		447	447	12,215	01/25/2049	1FE	
..BGAQLT-FJ-9	LENSL TRUST 18 ABS 2018-A B 4.900% 01		09/25/2019	SPEC FIN		12,609	12,609	12,609	12,598		(1)				12,596		13	13	385	01/25/2049	2FE	
..BGAOLX-DR-4	VIKING 18 AEXCESSOF ABS 8 APOCOM 0.000		09/16/2019	Paydown		2,283,827	2,283,827	2,283,827	2,283,827						2,283,827					01/31/2034	1FE	
..BGAOLX-DU-7	VIKING 18 A10 ABS G 18 A10 0.000% 12/3		07/31/2019	DIRECT																12/31/2033	1FE	
..033296-AA-2	ANCF 2015-1A A ABS 4.300% 07/28/30	D	07/29/2019	Call	100,000	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000						07/28/2030	1FE
..05581K-AB-7	BNP PARIBAS SA SENIOR CORP BND 144A 3.	D	09/16/2019	Forethought Life Insurance Company		2,084,940	2,000,000	2,017,520	2,017,288		(1,286)				2,016,002		68,938	68,938	52,144	01/10/2024	1FE	
..28165R-AA-0	EDVES 16-1 ABS 16-1-C 144A 3.268% 05/2	C	09/25/2019	Paydown		1,074,681	1,074,681	1,024,179	1,051,189		23,492				1,074,681				26,765	05/26/2036	1FE	
..30256W-AA-5	FDF_1 ABS 2015-1A A 144A 4.400% 11/12/	D	09/16/2019	Various		101,446,000	100,000,000	100,000,000	100,000,000						100,000,000		1,446,000	1,446,000	3,727,778	11/12/2030	1FE	
..42086P-AE-3	KING 2018-8A SENIORABS2018-8A144A 3.75	C	08/07/2019	INC		7,768,800	8,000,000	8,000,000	8,022,156		(12,062)				8,010,093		(241,293)	(241,293)	97,365	04/20/2031	1FE	
..47048H-AE-7	JTWIN 17-10A ABS 2017-10A 4.153% 07/17/	D	08/22/2019	MURIEL & SIEBERT		7,924,800	8,000,000	8,000,000	8,046,912		(18,230)				8,028,682		(103,882)	(103,882)	126,664	07/17/2029	1FE	
..50247V-AA-7	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	08/06/2019	JANE STREET CAPITAL		3,173,670	3,000,000	3,075,870	3,074,661		(4,653)				3,070,008		103,662	103,662	67,667	07/15/2023	2FE	
..60687Y-AB-5	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D	09/23/2019	SUMITOMO BANK		301,440	300,000	295,473	295,473		1,287				296,760		4,680	4,680	7,523	04/12/2021	1FE	
..62947X-AH-8	NXP BV SENIOR CORP BND 144A 3.875% 09/	D	08/06/2019	MARKETAXESS CORPORATI		6,922,976	6,700,000	6,804,520	6,802,367		(8,215)				6,794,151		128,825	128,825	113,225	09/01/2022	2FE	
..8672EM-AD-6	SUNCORP METIWAY LTD SENIOR CORP BND 144A	D	09/23/2019	TDSI		550,655	550,000	544,473	544,473		2,846				547,319		3,336	3,336	11,776	04/27/2020	1FE	
..87938W-AC-7	TELEFONICA EMISIONES SAU CORP BND 7.04	D	08/28/2019	Various		5,486,683	4,000,000	4,226,308	4,199,412		(4,180)				4,195,232		1,291,452	1,291,452	195,269	06/20/2036	2FE	
..87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	08/22/2019	MORGAN STANLEY & CO. INC		13,401,408	11,150,000	11,365,602			(173)				11,365,429		2,035,979	2,035,979	299,192	03/01/2049	2FE	
..89531F-AE-7	TREST 17-1A ABS 2017-1A A2 144A 4.076%	D	08/21/2019	MORGAN STANLEY & CO. INC		4,970,000	5,000,000	5,000,000	5,029,460		(11,527)				5,017,933		(47,933)	(47,933)	71,777	07/25/2029	1FE	
..92331M-AB-4	VENTURE CDO LTD ABS 2017-26A C 144A 4.	D	09/10/2019	CREDIT SUISSE ZURICH		4,920,700	5,000,000	5,000,000	5,033,567		(19,310)				5,014,256		(93,556)	(93,556)	86,939	01/20/2029	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					731,703,075	714,771,519	693,297,712	648,005,511		(8)	4,996,885		4,996,877	701,436,583		19,031,846	19,031,846	34,062,482	XXX	XXX	
..22535W-AA-5	CREDIT AGRICOLE SA LONDON SENIORCORPBND1	D	09/16/2019	Forethought Life Insurance Company		305,334	300,000	297,597			487				298,084		7,250	7,250	6,947	01/10/2022	1FE	
4899999	Subtotal - Bonds - Hybrid Securities					305,334	300,000	297,597			487		487		298,084		7,250	7,250	6,947	XXX	XXX	
..46428B-64-6	ISHARES IBOXX \$ HIGH YIELD COR		08/05/2019	BARCLAYS CAPITAL	0.000	9,884,345		9,873,450							9,873,450		10,895	10,895	26,052		2	
..92206C-40-9	VANGUARD SHORT-TERM CORPORATE		08/05/2019	Susquehanna International Ser	0.000	28,275,915		28,227,360							28,227,360		48,555	48,555	139,790		2	
8199999	Subtotal - Bonds - SVO Identified Funds					38,160,260		38,100,810							38,100,810		59,450	59,450	165,842	XXX	XXX	
..33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		09/25/2019	Redemption	100,000	41,487	41,487	42,792			(2)				42,789		(1,303)	(1,303)	156	07/25/2041	2PL	
..38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		09/25/2019	Redemption	100,000	202,634	202,634	204,057			(1)				204,055		(1,422)	(1,422)	721	10/25/2036	2PL	
..88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		09/25/2019	Redemption	100,000	440,138	440,138	444,284			(8)				444,276		(4,138)	(4,138)	4,952	10/25/2036	2PL	
..BGA0C1-S7-2	SOCTY_CE_III_DEBT TERM LOAN 5.810% 01/		07/15/2019	Redemption	100,000	207,393	207,393	207,393	207,618		3				207,621		(228)	(228)	9,012	01/16/2035	2FE	
..BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		07/31/2019	Redemption	100,000	606,769	606,769	606,769	607,479		(3)				607,475		(706)	(706)	27,487	01/05/2035	2FE	
..BGA0DH-CC-2	SCTY_CE_IV TERM LOAN SCTY_CE_IV TERM LOA		07/22/2019	Redemption	100,000	170,473	170,473	170,473	170,473						170,473				7,654	04/21/2032	2FE	
..BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		09/25/2019	Redemption	100,000	1,454,816	1,454,816	1,454,816			(1,233)				1,453,583		1,233	1,233	10,965	04/25/2049	1FE	
..BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		09/25/2019	Redemption	100,000	50,166	50,166	50,166			(1)				50,166		1	1	402	04/25/2049	1FE	
..BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		09/25/2019	Redemption	100,000	83,610	83,610	83,610			(1)				83,609		1	1	748	04/25/2049	2FE	
..BGA0NS-GB-5	MACT TRUST MACT 19-1 TERM LOAN 4.000%		09/25/2019	Redemption	100,000	41,542	41,542	41,542							41,542				253	03/25/2045	1FE	

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STATEMENT AS OF SEPTEMBER 30, 2019 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 and Administrative Symbol /Market Indicator (a)			
..BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.750%		09/25/2019	Redemption 100.0000		553,896	553,896	553,896							553,896				3,149	03/25/2045	1FE			
..BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN 4.500%		07/31/2019	Redemption 100.0000		22,859	22,859	22,859							22,859				.47	03/25/2045	1FE			
..BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN 4.500%		09/25/2019	Redemption 100.0000		15,221	15,221	15,221							15,221				.200	03/25/2045	2FE			
8299999. Subtotal - Bonds - Bank Loans						3,891,004	3,891,004	3,897,878	985,570		(1,246)		(1,246)		3,897,565		(6,562)	(6,562)	65,746		XXX	XXX		
8399997. Total - Bonds - Part 4						787,090,873	729,462,523	746,971,197	660,196,125	(8)	4,968,291		4,968,283		754,910,259		20,945,975	20,945,975	34,905,254		XXX	XXX		
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX	
8399999. Total - Bonds						787,090,873	729,462,523	746,971,197	660,196,125	(8)	4,968,291		4,968,283		754,910,259		20,945,975	20,945,975	34,905,254		XXX	XXX		
8999997. Total - Preferred Stocks - Part 4							XXX															XXX	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
8999999. Total - Preferred Stocks							XXX															XXX	XXX	
..BGA030-JT-6	FEDERAL HOME LOAN BANK OF DES MOINES		08/26/2019	LOANS	52,000.000	5,200,000		5,200,000	5,200,000						5,200,000									
..BGA09H-MO-2	ALTUS WARRANT		09/13/2019	DIRECT	0.000	539,205											539,205	539,205						
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,739,205	XXX	5,200,000	5,200,000						5,200,000		539,205	539,205			XXX	XXX		
9799997. Total - Common Stocks - Part 4						5,739,205	XXX	5,200,000	5,200,000						5,200,000		539,205	539,205			XXX	XXX		
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX	
9799999. Total - Common Stocks						5,739,205	XXX	5,200,000	5,200,000						5,200,000		539,205	539,205			XXX	XXX		
9899999. Total - Preferred and Common Stocks						5,739,205	XXX	5,200,000	5,200,000						5,200,000		539,205	539,205			XXX	XXX		
9999999 - Totals						792,830,078	XXX	752,171,197	665,396,125	(8)	4,968,291		4,968,283		760,110,259		21,485,180	21,485,180	34,905,254		XXX	XXX		

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

STATEMENT AS OF SEPTEMBER 30, 2019 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														XXX																			XXX	XXX
SPX/AVGCS/191224/25/23 51.10-2668.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	12/24/2018	12/24/2019	296	695,744	2351.10	33,744		7,940		93,469			(25,426)																
SPX/AVGCS/200210/10/27 07.88-2993.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	2,278	6,169,815	2707.88		218,411	79,311		490,431			(139,100)																
SPX/AVGCS/200210/10/27 07.88-3022.8	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	1,224	3,314,034	2707.88		120,299	43,684		269,046			(76,615)																
SPX/AVGCS/200225/25/27 96.11-3090.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	02/25/2020	1,990	5,563,777	2796.11		181,936	73,689		276,456			(108,247)																
SPX/AVGCS/200225/25/27 96.11-3119.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	02/25/2020	1,125	3,146,029	2796.11		104,448	42,304		156,671			(62,144)																
SPX/AVGCS/200325/25/27 98.36-3037.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2020	1,652	4,624,050	2798.36		155,830	76,174		238,967			(79,656)																
SPX/AVGCS/200508/10/28 81.40-3126.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2019	05/08/2020	1,461	4,208,512	2881.40		143,931	88,636		158,263			(55,296)																
SPX/AVGCS/200508/10/28 81.40-3160.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2019	05/08/2020	858	2,472,135	2881.40		88,502	54,501		95,969			(34,001)																
SPX/AVGCS/200625/25/29 17.38-3165.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2020	1,598	4,662,533	2917.38		149,201	110,442		159,868			(38,759)																
SPX/AVGCS/200625/25/29 17.38-3179.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2020	250	729,052	2917.38		23,840	17,647		25,500			(6,193)																
SPX/AVGCS/200625/25/29 17.38-3197.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2020	1,032	3,011,601	2917.38		100,286	74,234		107,393			(26,052)																
SPX/AVGCS/200810/10/29 18.65-3166.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	1,841	5,372,119	2918.65		181,040	157,206		207,147			(23,834)																
SPX/AVGCS/200810/10/29 18.65-3181.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	191	557,978	2918.65		19,250	16,716		22,134			(2,534)																
SPX/AVGCS/200810/10/29 18.65-3199.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	939	2,739,883	2918.65		96,718	83,985		111,959			(12,733)																
SPX/AVGCS/200825/25/28 47.11-3103.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	08/23/2019	08/25/2020	231	657,825	2847.11		25,195	22,872		33,345			(2,322)																
SPX/AVGCS/200925/25/29 84.87-3234.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	09/25/2019	09/25/2020	882	2,632,740	2984.87		91,093	90,329		84,879			(763)																
SPX/CS/191010/2550.64- 3099.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/10/2017	10/10/2019	1,800	4,590,307	2550.64	336,929		4,693		767,970			(126,231)																
SPX/CS/191010/2550.64- 3176.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/10/2017	10/10/2019	1,479	3,771,580	2550.64	288,149		4,013		631,078			(107,955)																

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STATEMENT AS OF SEPTEMBER 30, 2019 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/191010/2550.64-3315.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2017	10/10/2019	321	819,215	2550.64	65,210			908		137,078			(24,431)					
SPX/CS/191108/2582.30-3137.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/10/2017	11/08/2019	2,239	5,780,743	2582.30	445,117			23,690		890,004			(167,698)					
SPX/CS/191108/2582.30-3215.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/10/2017	11/08/2019	1,488	3,842,625	2582.30	308,563			16,422		594,316			(116,251)					
SPX/CS/191108/2582.30-3356.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/10/2017	11/08/2019	445	1,150,324	2582.30	96,627			5,143		178,002			(36,404)					
SPX/CS/191108/2781.01-2899.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/09/2018	11/08/2019	602	1,674,286	2781.01	41,020			4,403		60,052			(31,171)					
SPX/CS/191108/2781.01-2906.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/09/2018	11/08/2019	224	624,301	2781.01	16,107			1,729		23,613			(12,239)					
SPX/CS/191108/2781.01-2919.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/09/2018	11/08/2019	377	1,049,290	2781.01	29,590			3,176		43,561			(22,485)					
SPX/CS/191125/2632.56-2746.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/23/2018	11/25/2019	487	1,281,019	2632.56	30,744			4,723		50,316			(23,101)					
SPX/CS/191210/2637.72-2749.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/10/2018	12/10/2019	539	1,420,468	2637.72	32,671			6,388		53,576			(24,549)					
SPX/CS/191210/2637.72-2764.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/10/2018	12/10/2019	244	643,709	2637.72	16,543			3,235		27,282			(12,431)					
SPX/CS/191224/2351.10-2452.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2018	12/24/2019	848	1,993,114	2351.10	45,642			10,739		82,641			(34,391)					
SPX/CS/191224/2351.10-2464.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2018	12/24/2019	383	899,713	2351.10	22,853			5,377		41,706			(17,219)					
SPX/CS/191224/2351.10-2533.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2018	12/24/2019	218	512,482	2351.10	19,679			4,630		37,871			(14,828)					
SPX/CS/200110/2596.64-2707.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	384	997,249	2596.64		23,236		6,527		37,107			(16,709)					
SPX/CS/200110/2596.64-2713.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	339	880,014	2596.64		21,560		6,056		34,609			(15,504)					
SPX/CS/200110/2596.64-2722.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	269	698,448	2596.64		18,299		5,140		29,532			(13,159)					
SPX/CS/200110/2596.64-2797.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	234	607,610	2596.64		23,636		6,639		40,236			(16,997)					
SPX/CS/200110/2707.88-2843.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	02/08/2019	01/10/2020	206	556,515	2707.88		14,970		4,564		22,701			(10,406)					
SPX/CS/200110/2748.23-3422.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2018	01/10/2020	1,611	4,427,956	2748.23	365,306			50,878		436,863			(136,863)					

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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/200110/2748.23-3572.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	01/10/2018	548	1,505,193	2748.23	129,748			18,071		148,779			(48,610)				
SPX/CS/200124/2664.76-2787.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	01/25/2019	440	1,171,384	2664.76		30,105		9,667		45,049			(20,437)				
SPX/CS/200124/2664.76-2867.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	01/25/2019	268	715,123	2664.76		27,890		8,956		44,106			(18,934)				
SPX/CS/200124/2796.11-3089.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	399	1,115,324	2796.11		51,640		18,003		78,099			(33,637)				
SPX/CS/200210/2707.88-2823.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	2,149	5,819,259	2707.88		136,171		49,447		199,551			(86,723)				
SPX/CS/200210/2707.88-2836.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	1,827	4,946,712	2707.88		127,625		46,344		188,174			(81,281)				
SPX/CS/200210/2707.88-2944.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	19,707	53,364,009	2707.88		2,267,970		823,565		3,587,120			(1,444,406)				
SPX/CS/200210/2707.88-2951.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	373	1,010,809	2707.88		43,869		15,930		69,681			(27,939)				
SPX/CS/200210/2707.88-2971.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	21,648	58,620,213	2707.88		2,690,668		977,058		4,335,912			(1,713,610)				
SPX/CS/200210/2707.88-3005.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	418	1,131,690	2707.88		56,132		20,383		92,697			(35,749)				
SPX/CS/200210/2707.88-3033.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	6,434	17,422,595	2707.88		909,459		330,251		1,533,460			(579,209)				
SPX/CS/200225/2796.11-2914.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	561	1,569,568	2796.11		37,827		15,321		49,806			(22,506)				
SPX/CS/200225/2796.11-2928.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	6,244	17,458,993	2796.11		460,917		186,684		615,272			(274,233)				
SPX/CS/200225/2796.11-3040.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	18,234	50,983,959	2796.11		2,151,523		871,427		3,090,115			(1,280,096)				
SPX/CS/200225/2796.11-3068.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	21,450	59,977,689	2796.11		2,716,989		1,100,457		3,957,521			(1,616,533)				
SPX/CS/200310/2786.57-3385.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/09/2018	1,981	5,520,425	2786.57		467,028		104,218		517,431			(175,217)				
SPX/CS/200310/2786.57-3470.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/09/2018	1,113	3,101,360	2786.57		276,951		61,802		292,803			(103,905)				
SPX/CS/200310/2786.57-3622.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/09/2018	464	1,293,913	2786.57		122,663		27,372		122,793			(46,020)				
SPX/CS/200409/2881.40-3270.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2019	444	1,279,805	2881.40		69,877		40,636		83,980			(29,241)				

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STATEMENT AS OF SEPTEMBER 30, 2019 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/200508/2881.40-3133.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	21,830	62,901,375	2881.40		2,761,370		1,700,505		3,300,161			(1,060,865)						
SPX/CS/200508/2881.40-3169.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	750	2,159,655	2881.40		103,663		63,838		124,325			(39,826)						
SPX/CS/200508/2881.40-3198.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	9,930	28,611,661	2881.40		1,450,611		893,314		1,749,511			(557,297)						
SPX/CS/200522/2826.06-3136.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/24/2019	.05/22/2020	6,127	17,314,182	2826.06		869,172		571,240		1,178,312			(297,931)						
SPX/CS/200810/2833.28-3442.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.08/10/2018	.08/10/2020	2,546	7,212,172	2833.28	597,889			258,863		680,746			(224,626)						
SPX/CS/200810/2833.28-3527.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.08/10/2018	.08/10/2020	1,780	5,043,868	2833.28	439,825			190,427		486,154			(165,242)						
SPX/CS/200810/2979.39-3293.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/11/2019	.08/10/2020	429	1,277,582	2979.39		64,543		61,188		62,569			(3,355)						
SPX/CS/200810/2979.39-3381.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/11/2019	.08/10/2020	2,167	6,457,680	2979.39		362,149		343,322		352,509			(18,827)						
SPX/CS/200825/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/25/2019	.08/25/2020	281	839,516	2984.87		41,556		41,176		40,705			(380)						
SPX/CS/200825/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/25/2019	.08/25/2020	1,186	3,540,792	2984.87		197,930		196,120		192,324			(1,810)						
SPX/CS/200910/2979.39-3292.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/11/2019	.09/10/2020	489	1,456,828	2979.39		74,274		70,737		72,347			(3,537)						
SPX/CS/200910/2979.39-3378.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/11/2019	.09/10/2020	185	551,095	2979.39		32,821		31,258		30,799			(1,563)						
SPX/CS/200925/2915.56-3542.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/25/2018	.09/25/2020	1,480	4,313,788	2915.56	367,535			181,720		336,737			(137,698)						
SPX/CS/200925/2915.56-3630.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/25/2018	.09/25/2020	1,985	5,787,753	2915.56	518,583			256,402		459,824			(194,288)						
SPX/CS/200925/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.09/25/2019	.09/25/2020	2,090	6,238,278	2984.87		361,196		358,170		349,251			(3,027)						
SPX/CS/210108/2596.64-3154.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.01/10/2019	.01/08/2021	1,944	5,046,616	2596.64		412,309		264,478		696,663			(147,831)						
SPX/CS/210108/2596.64-3233.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.01/10/2019	.01/08/2021	1,496	3,883,526	2596.64		339,032		217,474		588,298			(121,558)						
SPX/CS/210108/2596.64-3375.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.01/10/2019	.01/08/2021	668	1,733,708	2596.64		164,009		105,205		293,857			(58,804)						
SPX/CS/210125/2664.76-3237.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.01/25/2019	.01/25/2021	2,491	6,638,747	2664.76		553,008		366,870		859,075			(186,138)						

STATEMENT AS OF SEPTEMBER 30, 2019 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/210125/2664.76-3318.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/25/2019	.01/25/2021	1,466	3,905,927	2664.76		345,675	229,323		548,831				(116,351)					
SPX/CS/210210/2707.88-3290.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2021	2,674	7,241,846	2707.88		592,383	404,273		886,128				(188,110)					
SPX/CS/210210/2707.88-3372.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2021	1,574	4,261,927	2707.88		369,509	252,172		561,591				(117,337)					
SPX/CS/210210/2707.88-3520.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2021	465	1,259,154	2707.88		116,724	79,658		179,314				(37,065)					
SPX/CS/210225/2796.11-3397.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/25/2019	.02/25/2021	2,037	5,695,912	2796.11		459,660	323,299		618,530				(136,362)					
SPX/CS/210325/2798.36-3403.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2019	.03/25/2021	1,610	4,506,615	2798.36		365,937	272,669		489,677				(93,268)					
SPX/CS/210325/2798.36-3553.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2019	.03/25/2021	833	2,330,183	2798.36		205,289	152,966		275,848				(52,323)					
SPX/CS/210625/2917.38-3457.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.06/25/2019	.06/25/2021	1,905	5,557,432	2917.38		391,799	341,051		459,853				(50,748)					
SPX_INDU_NDX/ARBGS/191224/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.12/24/2018	.12/24/2019	1,720,388	1,720,388	0.065		58,321	13,723		111,271				(43,945)					
SPX_INDU_NDX/ARBGS/200325/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2019	.03/25/2020	1,904,228	1,904,228	0.085		73,503	35,930		77,320				(37,573)					
SPX/AVGCS/200310/10/2743.07-2976.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.03/08/2019	.03/10/2020	1,768	4,850,159	2743.07		166,845	74,568		320,819				(92,278)					
SPX/AVGCS/200310/10/2743.07-3013.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.03/08/2019	.03/10/2020	1,183	3,246,353	2743.07		118,167	52,812		230,361				(65,355)					
SPX/AVGCS/200409/10/2888.21-3133.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.04/10/2019	.04/09/2020	1,563	4,515,566	2888.21		141,337	74,826		144,520				(66,512)					
SPX/AVGCS/200409/10/2888.21-3148.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.04/10/2019	.04/09/2020	192	554,882	2888.21		17,701	9,371		17,890				(8,330)					
SPX/AVGCS/200409/10/2888.21-3165.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.04/10/2019	.04/09/2020	1,122	3,241,654	2888.21		105,030	55,604		105,136				(49,426)					
SPX/AVGCS/200424/25/2926.17-3176.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.04/25/2019	.04/24/2020	1,541	4,509,842	2926.17		137,550	79,043		106,679				(58,507)					
SPX/AVGCS/200424/25/2926.17-3207.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.04/25/2019	.04/24/2020	989	2,894,838	2926.17		90,898	52,234		69,059				(38,664)					
SPX/AVGCS/200610/10/2886.73-3132.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.06/10/2019	.06/10/2020	1,456	4,202,822	2886.73		134,911	94,211		166,865				(40,699)					
SPX/AVGCS/200610/10/2886.73-3146.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.06/10/2019	.06/10/2020	312	900,974	2886.73		29,642	20,700		36,575				(8,942)					
SPX/AVGCS/200710/10/2993.07-3248.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.07/10/2019	.07/10/2020	1,613	4,827,255	2993.07		148,438	116,091		113,398				(32,341)					
SPX/AVGCS/200710/10/2993.07-3280.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.07/10/2019	.07/10/2020	1,013	3,032,546	2993.07		96,283	75,305		72,854				(20,978)					
SPX/CS/191025/2705.57-2915.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.10/25/2018	.10/25/2019	214	578,409	2705.57		23,599	1,657		40,120				(17,832)					
SPX/CS/191224/2683.34-3260.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.12/22/2017	.12/24/2019	2,141	5,745,183	2683.34		459,615	53,846		679,529				(172,436)					

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/200110/2748.23-3339.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/10/2018	01/10/2020	2,071	5,691,089	2748.23	447,889			62,380		559,463			(167,802)				
SPX/CS/200325/2588.26-3144.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/25/2020	1,681	4,350,431	2588.26	375,442			91,508		649,440			(140,660)				
SPX/CS/200325/2588.26-3223.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/25/2020	1,427	3,693,040	2588.26	339,390			82,720		585,000			(127,153)				
SPX/CS/200325/2588.26-3364.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/25/2020	931	2,410,217	2588.26	237,647			57,922		397,459			(89,035)				
SPX/CS/200325/2798.36-3015.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2019	03/25/2020	16,108	45,077,256	2798.36		1,789,567		874,788		2,433,352			(914,779)				
SPX/CS/200325/2798.36-3043.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2019	03/25/2020	23,373	65,406,991	2798.36		2,832,123		1,384,418		3,913,642			(1,447,705)				
SPX/CS/200409/2888.21-3010.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	451	1,303,621	2888.21		31,808		16,840		36,905			(14,969)				
SPX/CS/200409/2888.21-3019.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	276	796,872	2888.21		20,639		10,927		24,016			(9,712)				
SPX/CS/200424/2826.06-2955.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	04/24/2020	293	828,676	2826.06		21,546		13,524		26,906			(8,022)				
SPX/CS/200424/2926.17-3182.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	19,418	56,820,578	2926.17		2,448,967		1,407,294		2,691,889			(1,041,673)				
SPX/CS/200508/2886.73-3019.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/10/2019	05/08/2020	253	730,165	2886.73		18,692		12,500		22,140			(6,193)				
SPX/CS/200522/2826.06-2932.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/22/2020	1,331	3,760,456	2826.06		81,226		53,384		99,402			(27,842)				
SPX/CS/200522/2826.06-3073.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/22/2020	21,832	61,699,786	2826.06		2,671,601		1,755,840		3,520,738			(915,761)				
SPX/CS/200610/2779.03-3612.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/08/2018	06/10/2020	310	860,886	2779.03		79,546		27,697		92,540			(29,802)				
SPX/CS/200710/2918.65-3063.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/09/2019	07/10/2020	372	1,085,053	2918.65		29,730		25,457		33,426			(4,273)				
SPX/CS/200825/2847.11-2968.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/23/2019	08/25/2020	751	2,139,191	2847.11		51,768		46,996		60,775			(4,772)				
SPX/CS/200825/2984.87-3121.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2019	08/25/2020	449	1,338,716	2984.87		35,476		35,151		34,802			(324)				
SPX/CS/200910/2979.39-3101.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/10/2019	09/10/2020	200	596,293	2979.39		14,222		13,507		14,168			(715)				
SPX/CS/200925/2984.87-3081.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2019	09/25/2020	3,139	9,369,114	2984.87		180,824		179,309		178,128			(1,515)				
SPX/CS/201210/2637.72-3204.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2018	12/10/2020	2,118	5,585,596	2637.72		471,983		282,664		747,289			(176,829)				
SPX/CS/201210/2637.72-3285.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2018	12/10/2020	1,526	4,025,989	2637.72		365,157		218,687		586,153			(136,807)				
SPX/CS/210310/2743.07-3250.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	2,520	6,913,694	2743.07		530,280		384,047		733,004			(146,233)				
SPX/CS/210310/2743.07-3333.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,516	4,159,176	2743.07		345,212		250,014		486,148			(95,198)				
SPX/CS/210310/2743.07-3483.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	3,346	3,692,392	2743.07		333,792		241,744		480,160			(92,049)				
SPX/CS/210409/2888.21-3422.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,891	5,461,340	2888.21		406,870		311,536		471,836			(95,334)				
SPX/CS/210409/2888.21-3510.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,989	5,744,864	2888.21		460,164		352,343		531,560			(107,821)				
SPX/CS/210409/2888.21-3841.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	224	646,814	2888.21		58,084		44,474		65,489			(13,610)				
SPX/CS/210525/2826.06-3587.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/25/2021	518	1,464,921	2826.06		125,397		104,206		165,665			(21,191)				

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

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SPX/CLQ/200225/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	1,838,306	1,838,306	0.03		74,819		30,304		87,168			(44,515)				
SPX/CLQ/200225/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	1,475,499	1,475,499	0.032		62,709		25,399		77,989			(37,310)				
SPX/CLQ/200225/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	4,519,132	4,519,132	0.042		223,697		90,604		330,609			(133,093)				
SPX/CLQ/200310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	1,922,193	1,922,193	0.027		74,004		33,075		108,673			(40,930)				
SPX/CLQ/200310/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	892,624	892,624	0.029		36,330		16,237		54,324			(20,093)				
SPX/CLQ/200310/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	3,018,065	3,018,065	0.032		132,191		59,080		203,063			(73,111)				
SPX/CLQ/200409/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	1,739,627	1,739,627	2.9%		71,151		37,668		75,265			(33,483)				
SPX/CLQ/200409/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	4,646,651	4,646,651	3.2%		202,594		107,256		220,478			(95,338)				
SPX/CLQ/200424/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	2,086,952	2,086,952	2.9%		85,565		49,170		64,119			(36,395)				
SPX/CLQ/200424/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	2,826,228	2,826,228	3.2%		123,506		70,973		103,060			(52,534)				
SPX/CLQ/200508/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/10/2019	05/08/2020	3,104,833	3,104,833	3.2%		135,681		83,555		155,416			(52,126)				
SPX/CLQ/200610/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/10/2019	06/10/2020	2,508,967	2,508,967	3.2%		102,868		71,835		129,978			(31,033)				
SPX/CLQ/200625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	3,033,599	3,033,599	2.7%		108,603		80,390		97,404			(28,212)				
SPX/CLQ/200625/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	1,663,371	1,663,371	2.9%		62,875		46,542		59,641			(16,334)				
SPX/CLQ/200625/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	2,836,183	2,836,183	3.2%		115,149		85,236		114,490			(29,913)				
SPX/CLQ/200724/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	1,246,095	1,246,095	2.7%		46,853		38,802		28,000			(8,051)				
SPX/CLQ/200724/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	1,557,573	1,557,573	2.9%		61,524		50,952		39,070			(10,572)				
SPX/CLQ/200724/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	3,780,384	3,780,384	3.2%		159,154		131,807		109,414			(27,348)				
SPX/CS/191025/2632.56-2987.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/23/2018	10/25/2019	627	1,650,363	2632.56	96,546		7,359		194,657			(79,180)					
SPX/CS/191125/2632.56-2948.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/23/2018	11/25/2019	5,685	14,966,314	2632.56	826,141		126,921		1,519,871			(620,759)					
SPX/CS/200110/2596.64-2947.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2019	01/10/2020	261	677,494	2596.64	38,820		10,905		74,185			(27,916)					
SPX/CS/200910/2979.39-3153.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2019	09/10/2020	177	527,816	2979.39	16,943		16,091		17,014			(852)					
SPX_INDU_NDX/ARBCS/200925/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/25/2019	09/25/2020	1,534,451	1,534,451	0%		44,039		43,670		32,500			(369)				
SPX/CLQ/191108/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/09/2018	11/08/2019	3,643,369	3,643,369	0.042		199,657		21,432		236,061			(151,716)				
SPX/CS/191108/2781.01-3024.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/09/2018	11/08/2019	19,184	53,350,790	2781.01	2,368,775		254,275		3,519,921			(1,800,001)					
SPX/CS/191108/2781.01-3052.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/09/2018	11/08/2019	32,381	90,051,357	2781.01	4,322,465		463,993		6,335,567			(3,284,585)					
SPX/CS/200124/2839.25-3449.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	1,675	4,756,547	2839.25	386,232		61,581		344,377			(145,310)					
SPX/CS/200124/2839.25-3536.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	1,072	3,043,851	2839.25	258,727		41,252		220,968			(97,339)					

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SPX/CS/200124/2839.25-3690.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/25/2018	.01/24/2020	480	1,361,904	2839.25	122,163			19,478		98,984			(45,961)				
SPX/CS/200522/2721.33-3537.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.05/25/2018	.05/22/2020	856	2,328,917	2721.33	214,260			69,815		288,189			(81,250)				
SPX/CS/200710/2793.84-3631.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.07/10/2018	.07/10/2020	361	1,009,421	2793.84	93,775			36,570		107,091			(35,133)				
SPX/CS/200910/2877.13-3740.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.09/10/2018	.09/10/2020	740	2,130,410	2877.13	199,406			94,426		189,211			(74,708)				
SPX/CS/201224/2351.10-2856.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.12/24/2018	.12/24/2020	3,031	7,126,929	2351.10	583,695			361,452		1,153,479			(218,988)				
SPX/CS/201224/2351.10-2927.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.12/24/2018	.12/24/2020	2,421	5,690,887	2351.10	503,074			311,527		1,033,023			(188,741)				
SPX/CS/201224/2351.10-3056.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.12/24/2018	.12/24/2020	664	1,560,334	2351.10	152,133			94,208		334,428			(57,076)				
SPX/CS/210409/2888.21-3667.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.04/10/2019	.04/09/2021	741	2,139,875	2888.21		184,457		141,237		210,192			(43,220)				
SPX/CS/210423/2926.17-3715.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.04/25/2019	.04/23/2021	748	2,187,580	2926.17		189,445		149,380		198,827			(40,065)				
SPX/CS/210625/2917.38-3545.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.06/25/2019	.06/25/2021	1,557	4,542,694	2917.38		342,065		297,758		401,784			(44,306)				
SPX/CS/210625/2917.38-3704.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.06/25/2019	.06/25/2021	913	2,663,373	2917.38		214,668		186,863		251,343			(27,805)				
SPX/CS/210810/2918.65-3458.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.08/09/2019	.08/10/2021	2,685	7,836,911	2918.65		560,339		523,608		644,730			(36,731)				
SPX/CLQ/191025/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.10/25/2018	.10/25/2019	1,316,392	1,316,392	0.032	59,238			4,160		175			(44,761)				
SPX/CLQ/191025/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.10/25/2018	.10/25/2019	3,207,887	3,207,887	0.042	174,830			12,277		52,048			(132,105)				
SPX/CLQ/191125/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.11/23/2018	.11/25/2019	2,646,089	2,646,089	0.03	107,960			16,586		19,681			(81,121)				
SPX/CLQ/191125/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.11/23/2018	.11/25/2019	1,259,347	1,259,347	0.032	54,908			8,436		16,036			(41,257)				
SPX/CLQ/191125/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.11/23/2018	.11/25/2019	2,496,077	2,496,077	0.042	131,793			20,248		109,332			(99,029)				
SPX/CLQ/191224/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.12/24/2018	.12/24/2019	1,373,787	1,373,787	0.03	49,182			11,572		126,189			(37,058)				
SPX/CLQ/191224/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.12/24/2018	.12/24/2019	1,332,898	1,332,898	0.032	50,783			11,949		135,435			(38,265)				
SPX/CLQ/191224/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.12/24/2018	.12/24/2019	2,592,831	2,592,831	0.042	123,419			29,040		367,972			(92,996)				
SPX/CLQ/200110/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/10/2019	.01/10/2020	2,461,443	2,461,443	0.03		96,735				240,690			(69,562)				
SPX/CLQ/200110/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/10/2019	.01/10/2020	2,562,094	2,562,094	0.032		106,327				266,888			(76,460)				
SPX/CLQ/200110/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/10/2019	.01/10/2020	3,774,975	3,774,975	0.042		189,881				495,172			(136,544)				
SPX/CLQ/200124/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/25/2019	.01/24/2020	3,321,028	3,321,028	0.03		134,170				227,483			(91,084)				
SPX/CLQ/200124/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/25/2019	.01/24/2020	1,653,583	1,653,583	0.032		70,277				125,978			(47,709)				
SPX/CLQ/200124/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.01/25/2019	.01/24/2020	3,186,259	3,186,259	0.042		163,136				340,783			(110,749)				
SPX/CLQ/200210/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.02/08/2019	.02/10/2020	2,554,953	2,554,953	0.03		105,520				185,046			(67,202)				
SPX/CLQ/200210/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	.02/08/2019	.02/10/2020	1,246,003	1,246,003	0.032		53,952				95,832			(34,360)				

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SPX/CLQ/200210/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.02/08/2019	.02/10/2020	3,558,944	3,558,944	0.042	180,794		65,652		336,028				(115,143)				
SPX/CLQ/200409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.04/10/2019	.04/09/2020	1,869,686	1,869,686	2.7%	71,983		38,109		75,521				(33,874)				
SPX/CLQ/200424/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.04/25/2019	.04/24/2020	936,370	936,370	2.7%	36,518		20,985		24,487				(15,533)				
SPX/CLQ/200508/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.05/10/2019	.05/08/2020	1,848,221	1,848,221	2.7%	70,602		43,478		79,104				(27,124)				
SPX/CLQ/200508/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.05/10/2019	.05/08/2020	1,181,089	1,181,089	2.9%	47,834		29,457		54,040				(18,377)				
SPX/CLQ/200522/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.05/24/2019	.05/22/2020	2,010,836	2,010,836	2.7%	74,602		49,030		87,809				(25,572)				
SPX/CLQ/200522/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.05/24/2019	.05/22/2020	1,033,920	1,033,920	2.9%	40,736		26,773		50,720				(13,963)				
SPX/CLQ/200522/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.05/24/2019	.05/22/2020	2,792,104	2,792,104	3.2%	118,385		77,806		155,741				(40,580)				
SPX/CLQ/200610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.06/10/2019	.06/10/2020	1,897,857	1,897,857	2.7%	68,323		47,711		83,517				(20,611)				
SPX/CLQ/200610/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.06/10/2019	.06/10/2020	3,296,695	3,296,695	2.9%	125,274		87,482		155,594				(37,792)				
SPX/CLQ/200710/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.07/10/2019	.07/10/2020	2,571,481	2,571,481	2.7%	94,116		73,610		78,566				(20,506)				
SPX/CLQ/200710/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.07/10/2019	.07/10/2020	1,606,978	1,606,978	2.9%	62,029		48,515		52,325				(13,515)				
SPX/CLQ/200710/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.07/10/2019	.07/10/2020	4,943,527	4,943,527	3.2%	203,673		159,298		175,131				(44,376)				
SPX/CLQ/200810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.08/09/2019	.08/10/2020	5,836,182	5,836,182	2.7%	207,184		179,908		250,500				(27,276)				
SPX/CLQ/200810/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.08/09/2019	.08/10/2020	1,320,410	1,320,410	2.9%	49,779		43,226		59,672				(6,554)				
SPX/CLQ/200810/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.08/09/2019	.08/10/2020	3,301,289	3,301,289	3.2%	134,362		116,673		159,714				(17,689)				
SPX/CLQ/200825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.08/23/2019	.08/25/2020	1,767,236	1,767,236	2.7%	59,556		54,066		78,377				(5,490)				
SPX/CLQ/200825/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.08/23/2019	.08/25/2020	1,870,766	1,870,766	2.9%	67,348		61,140		89,380				(6,208)				
SPX/CLQ/200825/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.08/23/2019	.08/25/2020	3,067,502	3,067,502	3.2%	120,553		109,440		161,980				(11,112)				
SPX/CLQ/200910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.09/10/2019	.09/10/2020	2,364,444	2,364,444	2.5%	78,500		74,553		72,367				(3,947)				
SPX/CLQ/200910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.09/10/2019	.09/10/2020	1,534,322	1,534,322	2.7%	54,775		52,021		50,700				(2,754)				
SPX/CLQ/200910/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.09/10/2019	.09/10/2020	4,544,345	4,544,345	2.8%	167,232		158,824		155,468				(8,408)				
SPX/CLQ/200925/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.09/25/2019	.09/25/2020	1,676,488	1,676,488	2.5%	54,821		54,362		50,227				(459)				
SPX/CLQ/200925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.09/25/2019	.09/25/2020	1,532,533	1,532,533	2.7%	54,098		53,645		49,505				(453)				
SPX/CLQ/200925/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	.09/25/2019	.09/25/2020	2,534,304	2,534,304	0%	92,502		91,727		84,772				(775)				
SPX/AVGCS/191010/10/27 85.68-3078.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	.10/10/2018	.10/10/2019	2,328	6,486,118	2785.68	240,635		6,722		109,088				(180,812)				
SPX/AVGCS/191010/10/27 85.68-3108.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	.10/10/2018	.10/10/2019	1,240	3,454,416	2785.68	130,577		3,647		58,099				(98,115)				
SPX/AVGCS/191125/25/26 32.56-2922.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	.11/23/2018	.11/25/2019	190	500,095	2632.56	21,104		3,242		39,170				(15,857)				

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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)
64.76-2944.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.01/25/2019	.01/24/2020	1,667	4,442,325	2664.76		165,699	53,210		396,437			(112,488)				
64.76-2957.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.01/25/2019	.01/24/2020	190	506,747	2664.76		19,155	6,151		46,026			(13,004)				
64.76-2974.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.01/25/2019	.01/24/2020	970	2,584,517	2664.76		99,245	31,870		238,483			(67,375)				
84.87-3201.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.09/25/2019	.09/25/2020	1,606	4,794,197	2984.87		155,811	154,506		142,973			(1,306)				
84.87-3222.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.09/25/2019	.09/25/2020	173	515,434	2984.87		17,525	17,378		16,188			(147)				
2904.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	664	1,849,469	2785.68		46,422	1,297		73,275			(34,881)				
2911.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	426	1,187,113	2785.68		31,340	875		49,566			(23,549)				
2918.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	244	678,552	2785.68		18,796	525		29,749			(14,123)				
3000.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	324	901,851	2785.68		37,246	1,040		57,725			(27,987)				
3029.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	12,926	36,008,929	2785.68	1,631,204		45,564		2,432,209			(1,225,682)				
3036.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	404	1,126,686	2785.68		52,053	1,454		76,680			(39,112)				
3057.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.10/10/2018	.10/10/2019	26,561	73,991,115	2785.68	3,610,766		100,859		5,102,193			(2,713,118)				
2878.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.11/26/2018	.11/26/2019	224	599,175	2673.45		23,667	3,702		39,491			(17,784)				
2887.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.11/27/2018	.11/26/2019	223	599,175	2682.17		23,787	3,731		39,227			(17,924)				
2946.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.11/29/2018	.11/29/2019	225	616,482	2737.76		24,351	4,036		38,018			(18,400)				
2968.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.11/30/2018	.11/29/2019	220	607,854	2760.17		23,706	3,940		36,116			(17,963)				
2835.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.12/07/2018	.12/06/2019	280	737,658	2633.08		29,137	5,417		49,277			(22,079)				
2900.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.12/06/2018	.12/06/2019	326	878,658	2695.95		34,443	6,386		55,417			(26,026)				
3445.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.12/08/2017	.12/10/2019	291	772,787	2651.50		65,764	6,412		99,818			(24,639)				
2799.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.12/14/2018	.12/13/2019	459	1,194,449	2599.95		46,225	9,505		80,510			(35,027)				
2746.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.01/07/2019	.01/07/2020	198	505,833	2549.69		19,576	5,304		34,332			(14,272)				
2843.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.01/28/2019	.01/28/2020	370	977,532	2643.85		38,222	12,598		60,527			(25,623)				
2912.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.02/01/2019	.01/31/2020	237	641,218	2706.53		25,136	8,543		38,333			(16,592)				
2988.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.02/15/2019	.02/14/2020	389	1,081,073	2775.60		42,594	16,123		60,491			(26,471)				
2982.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.03/13/2019	.03/12/2020	215	600,177	2791.52		22,702	10,302		29,443			(12,400)				
2998.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.03/14/2019	.03/13/2020	232	650,752	2808.48		23,687	10,876		31,008			(12,811)				
3004.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.03/13/2019	.03/13/2020	207	580,561	2810.92		21,132	9,622		28,001			(11,511)				
3015.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYYYYJLN8C3868	.03/20/2019	.03/20/2020	229	645,417	2824.23		23,170	11,003		30,121			(12,168)				

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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/200701/2964.33-3164.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.07/01/2019	.07/01/2020	208	616,330	2964.33		22,003		16,656		22,701			(5,347)						
SPX/CS/200821/2847.11-3038.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.08/23/2019	.08/21/2020	475	1,351,681	2847.11		48,661		44,124		58,958			(4,536)						
SPX/CS/200825/2847.11-3067.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.08/23/2019	.08/25/2020	14,540	41,397,996	2847.11		1,668,339		1,514,554		2,041,489			(153,785)						
SPX/CS/200825/2847.11-3074.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.08/23/2019	.08/25/2020	723	2,059,424	2847.11		85,054		77,214		104,455			(7,840)						
SPX/CS/200925/2915.56-3790.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.09/25/2018	.09/25/2020	341	995,302	2915.56		94,355		46,652		80,255			(35,350)						
SPX/CS/210325/2798.36-3721.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.03/25/2019	.03/25/2021	1,094	3,062,557	2798.36		281,755		209,943		377,579			(71,812)						
SPX/CS/210510/2881.40-3658.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.05/10/2019	.05/10/2021	350	1,009,856	2881.40		89,776		72,724		101,126			(17,052)						
SPX_INDU_NDX/ARBCS/191 010/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.10/10/2018	.10/10/2019	3,889,342	3,889,342	0.095	161,408			4,509		110,005			(121,281)						
SPX_INDU_NDX/ARBCS/191 108/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.11/09/2018	.11/08/2019	1,727,750	1,727,750	0.065	57,880			6,213		54,272			(43,982)						
SPX_INDU_NDX/ARBCS/191 108/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.11/09/2018	.11/08/2019	3,027,153	3,027,153	0.095	127,140			13,648		100,335			(96,612)						
SPX_INDU_NDX/ARBCS/191 125/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.11/23/2018	.11/25/2019	3,208,551	3,208,551	0.065	111,658			17,154		203,413			(83,899)						
SPX_INDU_NDX/ARBCS/191 125/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.11/23/2018	.11/25/2019	2,003,695	2,003,695	0.095	88,764			13,637		170,002			(66,697)						
SPX_INDU_NDX/ARBCS/200 110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.01/10/2019	.01/10/2020	1,246,173	1,246,173	0.065				42,245		74,799			(30,379)						
SPX_INDU_NDX/ARBCS/200 110/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.01/10/2019	.01/10/2020	3,145,289	3,145,289	0.095				136,191		38,256			(97,935)						
SPX_INDU_NDX/ARBCS/200 225/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.02/25/2019	.02/25/2020	1,401,850	1,401,850	0.065				44,018		48,458			(26,190)						
SPX_INDU_NDX/ARBCS/200 225/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.02/25/2019	.02/25/2020	4,294,611	4,294,611	0.095				161,048		65,229			(95,819)						
SPX_INDU_NDX/ARBCS/200 610/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.06/10/2019	.06/10/2020	1,695,895	1,695,895	0.0575				50,538		35,292			(15,246)						
SPX_INDU_NDX/ARBCS/200 710/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.07/10/2019	.07/10/2020	1,487,963	1,487,963	0				42,853		33,517			(9,337)						
SPX_INDU_NDX/ARBCS/200 710/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.07/10/2019	.07/10/2020	2,568,393	2,568,393	0				90,407		79,411			(19,698)						
SPX_INDU_NDX/ARBCS/200 724/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.07/25/2019	.07/24/2020	2,374,672	2,374,672	0				85,013		70,405			(14,608)						
SPX_INDU_NDX/ARBCS/200 925/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.09/25/2019	.09/25/2020	2,187,567	2,187,567	0				81,377		80,696			(682)						
SPX/AVGCS/191108/10/27 81.01-3073.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.11/09/2018	.11/08/2019	2,199	6,116,174	2781.01	223,240			23,964		149,193			(169,637)						
SPX/AVGCS/191108/10/27 81.01-3104.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.11/09/2018	.11/08/2019	831	2,311,847	2781.01	86,694			9,306		56,393			(65,878)						
SPX/CS/191025/2705.57-2969.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.10/25/2018	.10/25/2019	24,001	64,936,448	2705.57	3,149,418			221,167		5,461,419			(2,379,757)						
SPX/CS/191108/2781.01-3114.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.11/09/2018	.11/08/2019	9,212	25,619,797	2781.01	1,402,684			150,571		1,930,161			(1,065,881)						
SPX/CS/200225/2747.30-3337.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.02/23/2018	.02/25/2020	1,657	4,551,215	2747.30	381,437			77,031		474,388			(142,906)						
SPX/CS/200225/2747.30-3421.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.02/23/2018	.02/25/2020	1,263	3,470,034	2747.30	307,931			62,187		364,875			(115,367)						
SPX/CS/200225/2747.30-3571.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWIFYI0NSX8D621K86	.02/23/2018	.02/25/2020	576	1,581,408	2747.30	149,949			30,282		167,236			(56,179)						

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

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SPX/CS/200424/2639.40-3431.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	04/25/2018	04/24/2020	412	1,086,955	2639.40	103,696			29,503		162,229				(38,904)			
SPX/CS/200508/2723.07-3308.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/10/2018	05/08/2020	1,526	4,154,582	2723.07	340,717			104,029		487,262				(128,365)			
SPX/CS/200508/2723.07-3390.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/10/2018	05/08/2020	1,408	3,835,037	2723.07	331,002			101,062		460,862				(124,705)			
SPX/CS/200610/2779.03-3376.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	06/08/2018	06/10/2020	1,408	3,913,616	2779.03	324,830			113,102		407,025				(121,698)			
SPX/CS/200710/2793.84-3394.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	07/10/2018	07/10/2020	1,750	4,889,082	2793.84	411,172			160,346		499,732				(154,046)			
SPX/CS/200710/2793.84-3480.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	07/10/2018	07/10/2020	1,639	4,579,182	2793.84	405,074			157,968		478,127				(151,762)			
SPX/CL/191025/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	10/25/2018	10/25/2019	1,119,723	1,119,723	0.03	47,028			3,303						(35,535)			
SPX/CL/191108/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	11/09/2018	11/08/2019	1,333,870	1,333,870	0.03	58,424			6,271		47,789				(44,395)			
SPX/CL/191108/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	11/09/2018	11/08/2019	1,336,398	1,336,398	0.032	62,410			6,699		55,193				(47,424)			
SPX/CS/200110/2707.88-3073.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/08/2019	01/10/2020	200	542,736	2707.88	29,145			8,886		52,324				(20,259)			
SPX/CS/200225/2796.11-3047.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2019	02/25/2020	511	1,429,394	2796.11	61,750			25,010		88,666				(36,739)			
SPX/CS/200225/2796.11-3103.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2019	02/25/2020	292	817,055	2796.11	39,709			16,083		58,770				(23,626)			
SPX/CS/200225/2796.11-3132.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2019	02/25/2020	6,161	17,227,343	2796.11	873,426			353,762		1,309,476				(519,664)			
SPX/CS/200225/2798.36-3101.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	02/25/2020	345	964,908	2798.36	47,088			20,816		68,389				(26,271)			
SPX/CS/200225/2798.36-3176.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	02/25/2020	1,434	4,013,648	2798.36	217,138			95,991		322,403				(121,147)			
SPX/CS/200227/2792.38-3007.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/27/2019	02/27/2020	283	789,512	2792.38	31,186			12,877		43,206				(18,308)			
SPX/CS/200310/2888.21-3027.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	265	765,928	2888.21	20,680			10,088		24,327				(10,592)			
SPX/CS/200310/2888.21-3204.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	1,167	3,371,787	2888.21	160,497			78,291		193,827				(82,206)			
SPX/CS/200310/2888.21-3278.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	447	1,290,656	2888.21	66,727			32,550		79,577				(34,177)			
SPX/CS/200325/2798.36-2903.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	1,081	3,024,385	2798.36	65,629			32,081		83,628				(33,548)			
SPX/CS/200325/2798.36-2917.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	696	1,946,423	2798.36	47,103			23,025		60,681				(24,078)			
SPX/CS/200325/2798.36-2925.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	333	930,947	2798.36	23,925			11,695		30,923				(12,230)			
SPX/CS/200325/2798.36-3022.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	432	1,210,144	2798.36	49,374			24,135		67,176				(25,239)			
SPX/CS/200325/2798.36-3078.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	623	1,742,238	2798.36	82,582			40,368		115,952				(42,214)			
SPX/CS/200325/2798.36-3106.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	8,255	23,101,244	2798.36	1,159,682			566,884		1,649,312				(592,799)			
SPX/CS/200325/2926.17-3233.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	177	518,529	2926.17	24,267			13,027		26,217				(11,240)			
SPX/CS/200325/2926.17-3248.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	231	676,328	2926.17	32,328			17,354		34,826				(14,974)			
SPX/CS/200325/2926.17-3321.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	555	1,624,219	2926.17	83,810			44,990		88,812				(38,820)			

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SPX/CS/200409/2881.40-3013.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	04/09/2020	212	609,721	2881.40		15,975		9,290		18,611			(6,685)				
SPX/CS/200409/2888.21-3119.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	495	1,431,044	2888.21		57,814		30,608		69,035			(27,207)				
SPX/CS/200409/2888.21-3177.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	679	1,962,110	2888.21		91,434		48,406		109,911			(43,028)				
SPX/CS/200409/2888.21-3278.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	608	1,755,796	2888.21		94,111		49,823		112,785			(44,287)				
SPX/CS/200424/2826.06-3122.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	04/24/2020	334	944,995	2826.06		45,643		28,650		62,450			(16,993)				
SPX/CS/200424/2826.06-3207.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	04/24/2020	569	1,609,333	2826.06		87,387		54,852		124,364			(32,535)				
SPX/CS/200424/2926.17-3035.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	472	1,382,099	2926.17		30,406		17,473		33,070			(12,933)				
SPX/CS/200424/2926.17-3063.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	277	809,599	2926.17		21,697		12,468		23,629			(9,229)				
SPX/CS/200424/2926.17-3160.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	348	1,018,263	2926.17		41,443		23,815		45,440			(17,628)				
SPX/CS/200424/2926.17-3321.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	324	946,806	2926.17		50,938		29,272		54,503			(21,667)				
SPX/CS/200508/2881.40-3003.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/08/2020	214	617,803	2881.40		15,198		9,359		17,533			(5,839)				
SPX/CS/200508/2881.40-3014.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/08/2020	259	746,650	2881.40		19,786		12,185		22,872			(7,601)				
SPX/CS/200522/2826.06-3108.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	05/22/2020	431	1,218,788	2826.06		57,771		37,968		77,343			(19,802)				
SPX/CS/200522/2826.06-3207.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	05/22/2020	273	770,315	2826.06		42,675		28,047		59,811			(14,628)				
SPX/CS/200610/2993.07-3397.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	06/10/2020	963	2,882,284	2993.07		144,114		109,843		137,511			(34,271)				
SPX/CS/200625/3003.67-3139.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	06/25/2020	280	839,729	3003.67		21,329		17,338		20,533			(3,991)				
SPX/CS/200625/3003.67-3319.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	06/25/2020	982	2,948,342	3003.67		135,919		110,486		127,584			(25,433)				
SPX/CS/200625/3003.67-3409.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	06/25/2020	1,308	3,928,521	3003.67		199,962		162,546		184,543			(37,416)				
SPX/CS/200710/2993.07-3292.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	07/10/2020	418	1,251,572	2993.07		56,696		44,343		55,759			(12,353)				
SPX/CS/200710/2993.07-3397.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	07/10/2020	169	506,161	2993.07		26,169		20,467		25,361			(5,702)				
SPX/CS/200717/2995.11-3196.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/18/2019	07/17/2020	191	571,925	2995.11		20,132		16,276		19,783			(3,856)				
SPX/CS/200723/3005.47-3207.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/23/2019	07/23/2020	191	572,945	3005.47		20,454		16,740		19,408			(3,714)				
SPX/CS/200724/3003.67-3116.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	603	1,812,005	3003.67		38,958		32,264		38,072			(6,694)				
SPX/CS/200724/3003.67-3131.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	366	1,100,314	3003.67		26,518		21,961		25,800			(4,557)				
SPX/CS/200724/3003.67-3139.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	543	1,631,026	3003.67		41,591		34,445		40,472			(7,147)				
SPX/CS/200724/3003.67-3304.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	741	2,225,994	3003.67		101,951		84,432		97,435			(17,518)				
SPX/CS/200724/3003.67-3334.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	8,103	24,339,887	3003.67		1,173,183		971,593		1,113,524			(201,589)				
SPX/CS/200724/3003.67-3409.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	270	811,046	3003.67		42,661		35,331		39,910			(7,330)				

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SPX/CS/200904/2976.00-3177.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/05/2019	09/04/2020	241	717,263	2976.00		26,180		24,631		26,284			(1,549)						
SPX/CS/200918/2992.07-3171.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/20/2019	09/18/2020	216	646,504	2992.07		21,593		21,227		20,880			(366)						
SPX/CS/200918/3006.79-3184.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/19/2019	09/18/2020	175	527,652	3006.79		17,254		16,914		16,361			(340)						
SPX/CS/200925/2984.87-3104.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2019	09/25/2020	404	1,204,587	2984.87		28,187		27,951		27,719			(236)						
SPX/CS/200925/2984.87-3112.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2019	09/25/2020	297	887,417	2984.87		22,097		21,912		21,740			(185)						
SPX/CS/210325/2798.36-3316.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2021	1,843	5,156,869	2798.36		386,765		288,189		512,386			(98,577)						
SPX/CS/210510/2881.40-3414.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/10/2021	1,534	4,420,718	2881.40		335,975		272,158		385,586			(63,816)						
SPX/CS/210510/2881.40-3501.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/10/2021	1,147	3,306,071	2881.40		271,098		219,604		310,264			(51,493)						
SPX/CL/200325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	2,698,661	2,698,661	0.027		104,978		51,316		102,707			(53,662)						
SPX/CL/200325/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	1,193,625	1,193,625	0.029		49,297		24,098		53,141			(25,199)						
SPX/CL/200325/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	5,957,909	5,957,909	0.032		264,531		129,310		315,372			(135,221)						
SPX/CS/191122/2632.56-2833.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	11/23/2018	11/22/2019	232	609,868	2632.56	23,998			3,515		41,603			(18,185)						
SPX/CS/191125/2632.56-2759.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	11/23/2018	11/25/2019	304	798,998	2632.56	21,341			3,279		35,084			(16,036)						
SPX/CS/191125/2632.56-2862.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	11/23/2018	11/25/2019	16,652	43,837,952	2632.56	1,920,102			294,988		3,367,666			(1,442,758)						
SPX/CS/191125/2632.56-2869.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	11/23/2018	11/25/2019	632	1,663,627	2632.56	74,547			11,453		131,129			(56,014)						
SPX/CS/191125/2632.56-2889.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	11/23/2018	11/25/2019	29,269	77,051,998	2632.56	3,675,380			564,653		6,529,263			(2,761,668)						
SPX/CS/191125/2632.56-2922.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	11/23/2018	11/25/2019	580	1,526,478	2632.56	79,301			12,183		143,857			(59,586)						
SPX/CS/191210/2637.72-2756.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	12/10/2018	12/10/2019	207	545,753	2637.72	12,934			2,529		21,756			(9,719)						
SPX/CS/191224/2351.10-2668.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	12/24/2018	12/24/2019	224	525,684	2351.10	30,279			7,125		66,331			(22,816)						
SPX/CS/200724/2847.11-3146.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	07/24/2020	194	552,368	2847.11		27,397		24,633		35,165			(2,765)						
SPX/CS/200724/2847.11-3231.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	07/24/2020	1,388	3,952,313	2847.11		220,539		198,283		298,696			(22,256)						
SPX/CS/200825/2847.11-3096.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	08/25/2020	21,025	59,859,536	2847.11		2,651,841		2,407,398		3,277,671			(244,443)						
SPX/CS/200825/2847.11-3131.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	08/25/2020	472	1,342,666	2847.11		64,985		58,995		81,994			(5,990)						
SPX/CS/200825/2847.11-3160.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	08/25/2020	12,329	35,100,902	2847.11		1,804,186		1,637,879		2,307,201			(166,308)						
SPX/CS/200825/2847.11-3231.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	08/25/2020	447	1,271,616	2847.11		72,101		65,454		96,416			(6,646)						
SPX/CS/200925/2984.87-3149.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	09/25/2019	09/25/2020	293	875,571	2984.87		27,230		27,002		26,791			(228)						
SPX/CS/210709/2993.07-3801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	07/10/2019	07/09/2021	463	1,385,980	2993.07		112,957		100,669		109,901			(12,288)						
SPX/CS/210825/2847.11-3373.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	08/23/2019	08/25/2021	2,402	6,839,939	2847.11		493,844		471,146		626,836			(22,698)						

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STATEMENT AS OF SEPTEMBER 30, 2019 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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SPX/CS/210825/2847.11-3465.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2021	1,704	4,850,406	2847.11		378,332		360,943		488,770			(17,389)						
SPX/CS/210825/2847.11-3614.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2021	692	1,970,523	2847.11		164,933		157,352		216,123			(7,580)						
SPX_IND/NDX/ARBCS/191210/10/00-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	12/10/2018	12/10/2019	1,275,885	1,275,885	0.065		42,870		8,382		77,538			(32,212)						
SPX_IND/NDX/ARBCS/191224/25/0.00-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	12/24/2018	12/24/2019	3,589,389	3,589,389	0.095		154,703		36,401		339,296			(116,569)						
SPX_IND/NDX/ARBCS/200124/25/0.00-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/25/2019	01/24/2020	1,812,201	1,812,201	0.065		60,890		19,553		93,419			(41,337)						
SPX_IND/NDX/ARBCS/200124/25/0.00-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/25/2019	01/24/2020	2,105,828	2,105,828	0.095		87,392		28,064		143,618			(59,328)						
SPX_IND/NDX/ARBCS/200210/10/00-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/08/2019	02/10/2020	1,640,186	1,640,186	0.065		52,322		19,000		74,048			(33,322)						
SPX_IND/NDX/ARBCS/200210/10/00-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/08/2019	02/10/2020	6,998,514	6,998,514	0.095		278,541		101,146		416,592			(177,395)						
SPX_IND/NDX/ARBCS/200825/25/0.00-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	1,767,876	1,767,876	0%		53,567		48,629		47,776			(4,938)						
SPX_IND/NDX/ARBCS/200825/25/0.00-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	2,828,658	2,828,658	0%		109,469		99,378		108,473			(10,091)						
SPX/AVGCS/191210/10/2637.72-2943.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	1,050	2,770,077	2637.72	120,775			23,615		250,334			(90,750)						
SPX/AVGCS/200508/10/2881.40-3140.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/10/2019	05/08/2020	343	988,347	2881.40		34,790		21,424		37,758			(13,366)						
SPX/AVGCS/200522/25/2826.06-3067.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	1,802	5,092,749	2826.06		171,116		112,462		249,898			(58,655)						
SPX/AVGCS/200522/25/2826.06-3097.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	967	2,731,606	2826.06		95,606		62,835		141,602			(32,772)						
SPX/AVGCS/200910/10/2979.39-3195.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	2,408	7,175,444	2979.39		223,874		212,618		211,760			(11,256)						
SPX/AVGCS/200910/10/2979.39-3216.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	218	649,607	2979.39		21,242		20,174		20,174			(1,068)						
SPX/AVGCS/200910/10/2979.39-3227.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	950	2,831,358	2979.39		93,435		88,737		89,871			(4,698)						
SPX/CS/191010/2785.68-3092.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/10/2019	541	1,506,152	2785.68	79,073			2,209		104,388			(59,415)						
SPX/CS/191010/2785.68-3120.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/10/2019	6,671	18,583,028	2785.68	1,023,925			28,601		1,288,563			(769,374)						
SPX/CS/191108/2637.72-2954.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	11/08/2019	1,596	4,209,985	2637.72	226,076			26,352		436,870			(186,548)						
SPX/CS/191108/2637.72-2993.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	11/08/2019	821	2,165,114	2637.72	124,711			14,537		245,985			(102,905)						
SPX/CS/191210/2637.72-2875.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	574	1,515,041	2637.72	66,662			13,034		116,213			(50,089)						
SPX/CS/191210/2637.72-2894.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	27,168	71,661,980	2637.72	3,346,614			654,366		5,910,136			(2,514,635)						
SPX/CS/191210/2637.72-2927.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	476	1,256,620	2637.72	63,962			12,507		115,274			(48,061)						
SPX/CS/191210/2637.72-2954.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	9,933	26,199,388	2637.72	1,417,387			277,143		2,591,018			(1,065,020)						
SPX/CS/200210/2743.07-3031.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	02/10/2020	196	538,726	2743.07		26,236		10,398		40,823			(15,838)						
SPX/CS/200210/2743.07-3113.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	02/10/2020	255	699,445	2743.07		38,679		15,330		63,276			(23,349)						
SPX/CS/200310/2743.07-2845.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	452	1,238,993	2743.07		27,010		12,072		35,937			(14,939)						

STATEMENT AS OF SEPTEMBER 30, 2019 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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SPX/CS/200310/2743.07-2859.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	246	675,060	2743.07		16,404		7,331		22,091			(9,073)				
SPX/CS/200310/2743.07-3116.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	243	667,411	2743.07		38,042		17,002		60,239			(21,040)				
SPX/CS/200409/2888.21-3140.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	24,081	69,550,277	2888.21		2,976,752		1,575,927		3,573,273			(1,400,824)				
SPX/CS/200508/2886.73-3204.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	05/08/2020	497	1,436,073	2886.73		68,213		45,615		86,677			(22,598)				
SPX/CS/200508/2886.73-3276.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	05/08/2020	1,114	3,215,263	2886.73		165,908		110,944		213,600			(54,963)				
SPX/CS/200522/2917.38-3223.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	05/22/2020	562	1,639,536	2917.38		75,747		54,071		89,566			(21,675)				
SPX/CS/200522/2917.38-3238.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	05/22/2020	665	1,939,434	2917.38		91,735		65,485		108,617			(26,250)				
SPX/CS/200522/2917.38-3311.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	05/22/2020	3,307	9,647,288	2917.38		493,941		352,598		590,162			(141,343)				
SPX/CS/200610/2886.73-3110.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	19,755	57,028,641	2886.73		2,201,306		1,537,225		2,692,389			(664,081)				
SPX/CS/200610/2886.73-3117.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	634	1,829,373	2886.73		72,443		50,589		88,587			(21,854)				
SPX/CS/200610/2886.73-3139.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	21,774	62,855,523	2886.73		2,633,646		1,839,139		3,261,958			(794,508)				
SPX/CS/200610/2886.73-3175.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	450	1,297,586	2886.73		59,429		41,501		74,133			(17,928)				
SPX/CS/200610/2886.73-3204.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	5,045	14,562,766	2886.73		701,925		490,171		885,822			(211,754)				
SPX/CS/200610/2886.73-3276.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	1,624	4,687,943	2886.73		248,461		173,506		318,112			(74,955)				
SPX/CS/200625/2917.38-3150.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	721	2,102,866	2917.38		83,273		61,641		96,682			(21,632)				
SPX/CS/200625/2917.38-3209.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	537	1,567,179	2917.38		71,463		52,899		84,381			(18,564)				
SPX/CS/200625/2917.38-3238.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	14,350	41,864,785	2917.38		2,022,069		1,496,783		2,389,851			(525,286)				
SPX/CS/200625/2917.38-3311.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	479	1,398,711	2917.38		73,712		54,563		88,329			(19,149)				
SPX/CS/200710/2993.07-3322.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	07/10/2019	07/10/2020	7,226	21,627,698	2993.07		1,022,990		800,104		1,007,129			(222,886)				
SPX/CS/201009/2785.68-3384.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	1,458	4,061,523	2785.68		355,789		183,105		439,760			(133,483)				
SPX/CS/201009/2785.68-3468.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	1,422	3,961,676	2785.68		367,247		189,002		445,547			(137,782)				
SPX/CS/201009/2785.68-3621.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	294	820,044	2785.68		80,856		41,612		95,287			(30,335)				
SPX/CS/210423/2926.17-3467.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/23/2021	1,948	5,699,386	2926.17		428,024		337,503		462,170			(90,520)				
SPX/CS/210423/2926.17-3556.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/23/2021	1,661	4,859,277	2926.17		391,172		308,445		417,800			(82,727)				
SPX_INDU_NDX/ARBCS/191010/10.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/10/2019	1,035,199	1,035,199	0.065		34,783		972		29,218			(26,136)				
SPX_INDU_NDX/ARBCS/191210/10.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	3,158,549	3,158,549	0.095		138,029		26,989		253,022			(103,714)				
SPX_INDU_NDX/ARBCS/200310/10.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	1,243,343	1,243,343	0.0575		37,922		16,948		44,790			(20,974)				
SPX_INDU_NDX/ARBCS/200310/10.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	3,876,762	3,876,762	0.085		149,643		66,880		190,187			(82,763)				

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SPX_INDU_NDX/ARBCS/200 325/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/25/2019	03/25/2020	1,132,549	1,132,549	0.0575		34,316		16,775		33,865			(17,542)				
SPX_INDU_NDX/ARBCS/200 409/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	1,368,541	1,368,541	5.75%		40,098		21,228		33,548			(18,870)				
SPX_INDU_NDX/ARBCS/200 409/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	2,256,271	2,256,271	8.50%		81,903		43,360		75,436			(38,542)				
SPX_INDU_NDX/ARBCS/200 424/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	1,305,353	1,305,353	5.75%		38,377		22,053		28,667			(16,324)				
SPX_INDU_NDX/ARBCS/200 424/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	1,687,075	1,687,075	8.50%		60,566		34,804		50,967			(25,762)				
SPX_INDU_NDX/ARBCS/200 522/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	1,255,084	1,255,084	5.75%		38,280		25,159		35,773			(13,121)				
SPX_INDU_NDX/ARBCS/200 522/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	2,066,928	2,066,928	8.50%		79,783		52,436		82,192			(27,348)				
SPX_INDU_NDX/ARBCS/200 610/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	3,129,702	3,129,702	8.50%		116,425		81,302		113,822			(35,123)				
SPX_INDU_NDX/ARBCS/200 625/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	1,626,590	1,626,590	5.75%		48,635		36,001		39,742			(12,634)				
SPX_INDU_NDX/ARBCS/200 625/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	2,502,102	2,502,102	8.50%		93,078		68,899		85,419			(24,180)				
SPX_INDU_NDX/ARBCS/200 724/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	07/25/2019	07/24/2020	1,546,782	1,546,782	0%		45,011		37,277		33,483			(7,734)				
SPX_INDU_NDX/ARBCS/200 810/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	1,157,186	1,157,186	0%		35,178		30,547		28,881			(4,631)				
SPX_INDU_NDX/ARBCS/200 810/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	1,761,784	1,761,784	0%		67,829		58,899		61,949			(8,930)				
SPX/CLQ/191010/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/10/2019	2,191,342	2,191,342	0.03	97,734		2,730		64,520		(73,437)						
SPX/CLQ/191010/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/10/2019	2,079,217	2,079,217	0.032	96,892		2,706		73,216		(72,804)						
SPX/CLQ/191010/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/10/2019	2,435,042	2,435,042	0.042	132,223		3,693		145,244		(99,352)						
SPX/CLQ/191210/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	1,532,660	1,532,660	0.03	60,847		11,897		129,072		(45,720)						
SPX/CLQ/191210/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	1,601,512	1,601,512	0.032	67,744		13,246		144,691		(50,903)						
SPX/CLQ/191210/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	2,414,409	2,414,409	0.042	126,756		24,785		280,533		(95,244)						
SPX/AVGCS/200110/10/25 96.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/25/2019	02/25/2020	3,020,021	3,020,021	0.043	153,719		67,955		225,154		(85,764)						
SPX/AVGCS/200825/25/28 47.11-3120.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/23/2019	08/25/2020	1,409	4,010,878	2847.11	156,745		142,297		211,894		(14,449)						
SPX/CS/191025/2557.15-3106.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2017	10/25/2019	2,182	5,580,719	2557.15	416,880		14,515		920,190		(156,185)						
SPX/CS/191025/2557.15-3184.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2017	10/25/2019	1,741	4,451,405	2557.15	348,990		12,151		736,002		(130,750)						
SPX/CS/191025/2557.15-3324.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2017	10/25/2019	607	1,551,400	2557.15	128,301		4,467		256,553		(48,068)						
SPX/CS/191029/2641.25-2844.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/29/2018	10/29/2019	252	666,101	2641.25	27,543		2,225		47,739		(20,715)						
SPX/CS/191125/2602.42-3161.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/24/2017	11/25/2019	2,340	6,090,347	2602.42	467,130		35,833		889,971		(175,255)						
SPX/CS/191125/2602.42-3240.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/24/2017	11/25/2019	1,955	5,088,017	2602.42	409,585		31,419		748,851		(153,666)						

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STATEMENT AS OF SEPTEMBER 30, 2019 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/191210/2637.72-2868.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.12/10/2018	.12/10/2019	15,104	.39,839,046	2637.72	1,710,689		334,492		2,976,646			(1,285,406)				
SPX/CS/200110/2596.64-2823.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.01/10/2019	.01/10/2020	20,134	.52,281,610	2596.64		2,221,968	624,148		3,878,188			(1,597,820)				
SPX/CS/200110/2596.64-2849.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.01/10/2019	.01/10/2020	32,365	.84,041,080	2596.64		3,891,102	1,093,006		6,889,879			(2,798,096)				
SPX/CS/200117/2635.96-2839.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.01/17/2019	.01/17/2020	386	1,016,253	2635.96		39,959	12,044		65,267			(27,915)				
SPX/CS/200124/2642.33-2844.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.01/24/2019	.01/24/2020	221	584,258	2642.33		23,154	7,415		36,753			(15,740)				
SPX/CS/200424/2926.17-3152.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.04/25/2019	.04/24/2020	16,236	47,510,614	2926.17		1,884,746	1,083,065		2,072,436			(801,681)				
SPX/CS/200424/2926.17-3218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.04/25/2019	.04/24/2020	786	2,300,561	2926.17		107,643	61,857		117,654			(45,786)				
SPX/CS/200424/2926.17-3248.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.04/25/2019	.04/24/2020	6,204	18,154,136	2926.17		893,183	513,266		971,508			(379,917)				
SPX/CS/200424/2939.88-3138.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.04/26/2019	.04/24/2020	258	759,840	2939.88		27,597	15,904		29,025			(11,694)				
SPX/CS/200430/2945.83-3144.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.05/01/2019	.04/30/2020	212	623,839	2945.83		23,125	13,603		23,615			(9,522)				
SPX/CS/200501/2945.64-3145.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.05/06/2019	.05/01/2020	228	671,795	2945.64		23,468	14,028		25,491			(9,440)				
SPX/CS/200508/2881.40-2989.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.05/10/2019	.05/08/2020	4,321	12,451,128	2881.40		270,812	166,771		314,561			(104,041)				
SPX/CS/200612/2886.98-3081.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.06/14/2019	.06/12/2020	252	726,910	2886.98		25,871	18,416		30,552			(7,454)				
SPX/CS/200619/2926.46-3124.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.06/19/2019	.06/19/2020	207	606,484	2926.46		21,451	15,519		23,967			(5,932)				
SPX/CS/200625/2717.07-3301.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.06/25/2018	.06/25/2020	1,599	4,345,882	2717.07	374,224		138,119		523,609			(140,204)				
SPX/CS/200724/3003.67-3266.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.07/25/2019	.07/24/2020	20,532	61,671,422	3003.67		2,596,367	2,150,231		2,504,825			(446,136)				
SPX/CS/200825/2847.11-2953.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.08/23/2019	.08/25/2020	944	2,686,566	2847.11		58,245	52,876		67,742			(5,369)				
SPX/CS/201210/2637.72-3429.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.12/10/2018	.12/10/2020	340	895,931	2637.72	88,625		53,077		143,040			(33,204)				
SPX/CS/210810/2918.65-3547.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.08/09/2019	.08/10/2021	1,200	3,501,120	2918.65		268,711	251,097		308,790			(17,614)				
SPX/CS/210810/2918.65-3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVYR72	.08/09/2019	.08/10/2021	566	1,653,031	2918.65		136,788	127,822		156,311			(8,967)				
SPX/CS/200424/2926.17-3050.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.04/25/2019	.04/24/2020	1,054	3,084,590	2926.17		75,881	43,605		82,632			(32,276)				
SPX/CS/200522/2826.06-2949.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.05/24/2019	.05/22/2020	557	1,574,268	2826.06		38,884	25,556		48,042			(13,329)				
SPX/CS/200610/2886.73-2996.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.06/10/2019	.06/10/2020	1,599	4,616,903	2886.73		97,417	68,028		115,719			(29,388)				
SPX/CS/200610/2886.73-3018.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.06/10/2019	.06/10/2020	445	1,283,237	2886.73		32,466	22,672		38,101			(9,794)				
SPX/CS/200625/2917.38-3026.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.06/25/2019	.06/25/2020	736	2,147,405	2917.38		45,740	33,858		51,205			(11,882)				
SPX/CS/200625/2917.38-3041.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.06/25/2019	.06/25/2020	260	757,756	2917.38		18,035	13,350		20,290			(4,685)				
SPX/CS/200625/2917.38-3049.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.06/25/2019	.06/25/2020	298	868,104	2917.38		21,789	16,129		24,684			(5,660)				
SPX/CS/200625/2917.38-3113.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IK7X42C15	.06/25/2019	.06/25/2020	307	895,722	2917.38		31,171	23,074		35,836			(8,098)				

STATEMENT AS OF SEPTEMBER 30, 2019 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/200710/2918.65-3225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	08/09/2019	07/10/2020	278	811,451	2918.65		38,544		33,004		45,207			(5,540)					
SPX/CS/200710/2993.07-3108.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	07/10/2019	07/10/2020	2,062	6,170,690	2993.07		135,138		105,695		134,976			(29,443)					
SPX/CS/200710/2993.07-3224.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	07/10/2019	07/10/2020	16,635	49,790,182	2993.07		1,911,878		1,495,324		1,902,645			(416,554)					
SPX/CS/200710/2993.07-3232.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	07/10/2019	07/10/2020	689	2,062,999	2993.07		81,076		63,411		80,583			(17,665)					
SPX/CS/200710/2993.07-3254.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	07/10/2019	07/10/2020	21,743	65,078,594	2993.07		2,713,777		2,122,507		2,691,357			(591,270)					
SPX/CS/200810/2918.65-3152.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	08/09/2019	08/10/2020	632	1,845,228	2918.65		73,809		64,092		85,306			(9,717)					
SPX/CS/200810/2918.65-3210.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	08/09/2019	08/10/2020	452	1,320,528	2918.65		61,537		53,435		72,045			(8,101)					
SPX/CS/200810/2918.65-3239.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	08/09/2019	08/10/2020	5,577	16,278,346	2918.65		802,522		696,868		945,510			(105,654)					
SPX/CS/200825/2847.11-2976.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	08/23/2019	08/25/2020	390	1,110,795	2847.11		28,547		25,916		33,645			(2,631)					
SPX/CS/210525/2826.06-3348.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	05/24/2019	05/25/2021	2,260	6,386,586	2826.06		465,582		386,901		607,980			(78,681)					
SPX/CS/210525/2826.06-3434.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	05/24/2019	05/25/2021	1,913	5,407,546	2826.06		426,115		354,104		560,782			(72,011)					
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	07/25/2019	07/23/2021	1,817	5,458,846	3003.67		388,670		355,464		382,648			(33,206)					
SPX_INDU_NDX/ARBCS/200508/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	05/10/2019	05/08/2020	1,038,235	1,038,235	5.75%		31,459		19,373		26,472			(12,086)					
SPX_INDU_NDX/ARBCS/200508/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale ... 01KLU6X1B101WK7X42C15	05/10/2019	05/08/2020	1,664,525	1,664,525	8.50%		64,251		39,567		58,789			(24,684)					
SPX/AVGCS/191025/25/2705.57-2969.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	10/25/2018	10/25/2019	1,749	4,732,764	2705.57		188,364		13,228		183,436			(142,331)					
SPX/AVGCS/191025/25/2705.57-3003.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	10/25/2018	10/25/2019	208	562,973	2705.57		23,026		1,617		21,820			(17,399)					
SPX/AVGCS/191025/25/2705.57-3019.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	10/25/2018	10/25/2019	1,129	3,054,224	2705.57		125,529		8,815		118,378			(94,852)					
SPX/AVGCS/191125/25/2632.56-2908.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	11/23/2018	11/25/2019	2,129	5,603,691	2632.56		230,312		35,383		438,838			(173,055)					
SPX/AVGCS/191125/25/2632.56-2942.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	11/23/2018	11/25/2019	927	2,439,397	2632.56		104,650		16,078		191,075			(78,634)					
SPX/AVGCS/191224/25/2351.10-2598.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	12/24/2018	12/24/2019	2,079	4,887,852	2351.10		206,267		48,533		512,075			(155,423)					
SPX/AVGCS/191224/25/2351.10-2621.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	12/24/2018	12/24/2019	1,130	2,656,202	2351.10		117,935		27,749		304,110			(88,864)					
SPX/AVGCS/200110/10/2596.64-2869.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	01/10/2019	01/10/2020	1,923	4,994,613	2596.64		196,788		55,277		506,418			(141,510)					
SPX/AVGCS/200110/10/2596.64-2902.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	01/10/2019	01/10/2020	1,103	2,864,309	2596.64		118,010		33,149		314,919			(84,861)					
SPX/AVGCS/200610/10/2886.73-3163.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	06/10/2019	06/10/2020	880	2,540,585	2886.73		85,110		59,434		105,389			(25,676)					
SPX/AVGCS/200724/25/3003.67-3259.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	2,060	6,188,315	3003.67		191,219		158,362		141,308			(32,857)					
SPX/AVGCS/200724/25/3003.67-3293.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	1,268	3,809,142	3003.67		121,893		100,948		89,336			(20,945)					
SPX/AVGCS/200825/25/2847.11-3089.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	08/23/2019	08/25/2020	1,549	4,410,288	2847.11		162,299		147,338		215,148			(14,960)					
SPX/CS/191008/2884.43-3106.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	10/08/2018	10/08/2019	199	574,405	2884.43		24,010		537		19,360			(18,041)					

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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/191011/2767.13-2976.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/12/2018	10/11/2019	291	806,396	2767.13	33,143			1,027		53,164			(25,114)				
SPX/CS/191014/2767.13-2976.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/12/2018	10/14/2019	276	762,485	2767.13	31,414			1,228		49,645			(23,605)				
SPX/CS/191015/2750.79-2957.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/15/2018	10/15/2019	390	1,074,086	2750.79	43,715			1,832		71,095			(32,848)				
SPX/CS/191018/2767.78-2980.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/19/2018	10/18/2019	481	1,331,006	2767.78	54,704			2,774		86,438			(41,452)				
SPX/CS/191021/2767.78-2980.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/19/2018	10/21/2019	189	523,431	2767.78	21,618			1,268		33,689			(16,243)				
SPX/CS/191022/2755.88-2967.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/22/2018	10/22/2019	286	787,882	2755.88	32,697			2,009		51,482			(24,568)				
SPX/CS/191023/2740.69-2951.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/23/2018	10/23/2019	340	931,334	2740.69	38,650			2,483		62,135			(29,042)				
SPX/CS/191024/2656.10-2845.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/24/2018	10/24/2019	344	913,408	2656.10	35,349			2,370		61,000			(26,561)				
SPX/CS/191025/2705.57-2834.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/25/2018	10/25/2019	8,008	21,667,118	2705.57	580,679			40,778		960,631			(438,771)				
SPX/CS/191031/2711.74-2921.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/31/2018	10/31/2019	308	836,371	2711.74	34,124			2,947		56,596			(25,569)				
SPX/CS/191108/2806.83-3021.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/08/2018	11/08/2019	214	600,512	2806.83	24,321			2,603		34,117			(18,429)				
SPX/CS/191114/2701.58-2908.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/14/2018	11/14/2019	327	883,747	2701.58	36,410			4,475		58,021			(27,359)				
SPX/CS/191122/2649.93-2853.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/21/2018	11/22/2019	311	823,596	2649.93	33,356			4,872		55,804			(25,204)				
SPX/CS/191125/2351.10-2668.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2018	11/25/2019	552	1,298,026	2351.10	73,858			12,385		168,597			(60,572)				
SPX/CS/191203/2790.37-3005.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/03/2018	12/03/2019	190	529,016	2790.37	21,214			3,733		30,502			(15,940)				
SPX/CS/191210/2596.64-2947.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	12/10/2019	599	1,555,574	2596.64		86,179		18,505		175,737			(67,674)				
SPX/CS/191210/2651.50-3221.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/08/2017	12/10/2019	2,191	5,810,356	2651.50	453,789			44,241		745,518			(170,013)				
SPX/CS/191210/2651.50-3301.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/08/2017	12/10/2019	1,536	4,072,221	2651.50	331,072			32,277		525,208			(124,037)				
SPX/CS/191211/2636.78-2840.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/11/2018	12/11/2019	271	715,863	2636.78	28,420			5,636		47,792			(21,355)				
SPX/CS/191213/2650.54-2853.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/13/2018	12/13/2019	214	566,146	2650.54	22,080			4,528		36,889			(16,684)				
SPX/CS/191220/2467.42-2657.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/20/2018	12/20/2019	217	536,101	2467.42	20,533			4,614		38,171			(15,515)				
SPX/CS/191224/2351.10-2556.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2018	12/24/2019	17,538	41,233,318	2351.10	1,719,429			404,572		3,429,375			(1,295,592)				
SPX/CS/191224/2351.10-2562.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2018	12/24/2019	565	1,327,377	2351.10	57,077			13,430		113,480			(43,008)				
SPX/CS/191224/2351.10-2580.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2018	12/24/2019	35,417	83,269,885	2351.10	3,780,453			889,518		7,693,863			(2,848,576)				
SPX/CS/191224/2351.10-2609.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2018	12/24/2019	711	1,671,167	2351.10	83,558			19,661		173,446			(62,961)				
SPX/CS/191224/2351.10-2633.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2018	12/24/2019	11,314	26,600,739	2351.10	1,404,519			330,475		3,000,907			(1,058,307)				
SPX/CS/191226/2467.70-2657.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/26/2018	12/26/2019	254	626,585	2467.70	23,810			5,720		44,393			(17,891)				
SPX/CS/191227/2485.74-2677.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/28/2018	12/27/2019	447	1,112,196	2485.74	42,263			10,358		78,381			(32,025)				

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SPX/CS/191231/2506.85-2695.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/31/2018	12/31/2019	297	743,590	2506.85	27,736			7,050		50,580			(20,841)				
SPX/CS/200103/2531.94-2726.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/04/2019	01/03/2020	236	596,877	2531.94		22,741		5,958		40,813			(16,784)				
SPX/CS/200110/2596.64-2830.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	838	2,176,291	2596.64		94,451		26,531		165,721			(67,920)				
SPX/CS/200110/2596.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	750	1,947,487	2596.64		97,764		27,462		178,197			(70,302)				
SPX/CS/200110/2596.64-2908.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	10,799	28,041,334	2596.64		1,488,995		418,257		2,773,304			(1,070,738)				
SPX/CS/200115/2610.30-2813.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/15/2019	01/15/2020	313	817,071	2610.30		32,356		9,490		53,666			(22,866)				
SPX/CS/200116/2616.10-2815.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/16/2019	01/16/2020	193	505,097	2616.10		19,951		5,907		32,454			(14,044)				
SPX/CS/200117/2670.71-2875.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/18/2019	01/17/2020	284	758,709	2670.71		29,590		8,944		47,173			(20,646)				
SPX/CS/200121/2670.71-2876.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/18/2019	01/21/2020	201	538,015	2670.71		21,144		6,556		33,545			(14,588)				
SPX/CS/200205/2737.70-2949.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/05/2019	02/05/2020	257	702,545	2737.70		27,751		9,689		41,471			(18,061)				
SPX/CS/200214/2745.73-2957.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/14/2019	02/14/2020	370	1,016,818	2745.73		39,961		15,084		58,804			(24,877)				
SPX/CS/200220/2784.70-2999.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/20/2019	02/20/2020	427	1,188,777	2784.70		46,719		18,270		65,882			(28,449)				
SPX/CS/200305/2789.65-2977.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/05/2019	03/05/2020	211	589,224	2789.65		21,389		9,261		28,612			(12,128)				
SPX/CS/200306/2748.93-2934.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/07/2019	03/06/2020	241	662,306	2748.93		24,240		10,652		33,384			(13,588)				
SPX/CS/200310/2743.07-2866.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	720	1,975,144	2743.07		50,564		22,598		68,390			(27,965)				
SPX/CS/200310/2743.07-2955.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	18,175	49,854,822	2743.07		1,974,251		882,347		2,863,575			(1,091,904)				
SPX/CS/200310/2743.07-2983.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	21,367	58,611,808	2743.07		2,543,752		1,136,873		3,750,117			(1,406,880)				
SPX/CS/200310/2743.07-2989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	292	800,401	2743.07		35,938		16,062		52,491			(19,876)				
SPX/CS/200310/2743.07-3017.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	529	1,452,229	2743.07		69,562		31,089		104,127			(38,473)				
SPX/CS/200310/2743.07-3044.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	7,042	19,316,161	2743.07		977,398		436,826		1,496,472			(540,572)				
SPX/CS/200313/2822.48-3012.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/15/2019	03/13/2020	299	843,798	2822.48		30,377		13,987		39,384			(16,390)				
SPX/CS/200319/2832.57-3026.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/19/2019	03/19/2020	348	986,436	2832.57		35,709		16,857		46,041			(18,852)				
SPX/CS/200327/2815.44-3005.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/28/2019	03/27/2020	1,111	3,126,558	2815.44		112,243		55,806		146,724			(56,437)				
SPX/CS/200402/2867.24-3060.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/02/2019	04/02/2020	319	914,261	2867.24		32,822		16,686		40,043			(16,136)				
SPX/CS/200409/2888.21-2996.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/10/2019	04/09/2020	1,027	2,966,617	2888.21		64,672		34,238		74,860			(30,434)				
SPX/CS/200409/2888.21-3111.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/10/2019	04/09/2020	17,100	49,387,789	2888.21		1,940,940		1,027,557		2,326,099			(913,384)				
SPX/CS/200416/2907.06-3103.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/16/2019	04/16/2020	467	1,358,555	2907.06		48,908		26,776		55,684			(22,132)				
SPX/CS/200417/2900.45-3092.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/17/2019	04/17/2020	245	711,553	2900.45		25,616		14,215		29,134			(11,401)				

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SPX/CS/200417/2905.03-3099.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/18/2019	04/17/2020	361	1,050,063	2905.03		38,327		21,269		43,020			(17,058)					
SPX/CS/200423/2933.68-3131.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/23/2019	04/23/2020	419	1,228,333	2933.68		44,711		25,353		47,603			(19,358)					
SPX/CS/200424/2927.25-3125.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2019	04/24/2020	242	709,195	2927.25		25,957		14,791		27,984			(11,166)					
SPX/CS/200507/2884.05-3077.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/07/2019	05/07/2020	267	769,675	2884.05		28,401		17,215		32,612			(11,186)					
SPX/CS/200508/2881.40-3104.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/10/2019	05/08/2020	19,274	55,537,245	2881.40		2,227,044		1,371,456		2,658,901			(855,587)					
SPX/CS/200508/2881.40-3111.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/10/2019	05/08/2020	891	2,567,979	2881.40		105,287		64,838		126,027			(40,449)					
SPX/CS/200514/2834.41-3025.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/15/2019	05/14/2020	360	1,019,582	2834.41		38,466		24,136		46,147			(14,330)					
SPX/CS/200515/2850.96-3043.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/15/2019	05/15/2020	296	844,062	2850.96		30,808		19,363		37,496			(11,446)					
SPX/CS/200515/2876.32-3068.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/16/2019	05/15/2020	195	561,031	2876.32		20,478		12,979		23,871			(7,499)					
SPX/CS/200521/2864.36-3055.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/21/2019	05/21/2020	356	1,020,854	2864.36		36,853		23,779		44,158			(13,073)					
SPX/CS/200522/2826.06-3044.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/24/2019	05/22/2020	15,347	43,371,605	2826.06		1,717,516		1,128,792		2,232,016			(588,723)					
SPX/CS/200522/2826.06-3052.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/24/2019	05/22/2020	729	2,061,050	2826.06		83,679		54,996		109,104			(28,683)					
SPX/CS/200529/2783.02-2972.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/29/2019	05/29/2020	298	828,003	2783.02		29,808		19,844		39,632			(9,964)					
SPX/CS/200610/2779.03-3460.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/08/2018	06/10/2020	1,390	3,863,899	2779.03	337,318			117,451		409,558			(126,377)					
SPX/CS/200611/2885.72-3079.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/12/2019	06/11/2020	179	517,018	2885.72		18,416		12,948		21,714			(5,468)					
SPX/CS/200612/2879.84-3080.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/13/2019	06/12/2020	184	530,747	2879.84		19,600		13,913		23,113			(5,687)					
SPX/CS/200625/2717.07-3383.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2018	06/25/2020	2,173	5,905,141	2717.07	538,549			198,768		737,675			(201,768)					
SPX/CS/200625/2917.38-3143.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2019	06/25/2020	19,480	56,830,825	2917.38		2,193,670		1,623,806		2,549,489			(569,864)					
SPX/CS/200625/2917.38-3172.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2019	06/25/2020	19,888	58,019,765	2917.38		2,448,434		1,812,388		2,849,931			(636,046)					
SPX/CS/200626/2924.92-3120.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/27/2019	06/26/2020	180	526,459	2924.92		18,637		13,964		20,763			(4,672)					
SPX/CS/200702/2995.82-3206.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/03/2019	07/02/2020	212	634,875	2995.82		23,109		17,756		22,388			(5,353)					
SPX/CS/200709/2979.63-3179.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/09/2019	07/09/2020	260	776,155	2979.63		27,631		21,534		27,571			(6,097)					
SPX/CS/200710/2999.91-3201.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/11/2019	07/10/2020	169	506,434	2999.91		18,029		14,220		17,242			(3,809)					
SPX/CS/200715/3014.30-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/15/2019	07/15/2020	168	506,469	3014.30		17,676		14,071		16,638			(3,604)					
SPX/CS/200716/3004.04-3206.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/16/2019	07/16/2020	262	787,028	3004.04		27,861		22,258		26,628			(5,603)					
SPX/CS/200724/2846.07-3457.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	1,639	4,663,666	2846.07	387,084			158,721		419,963			(145,224)					
SPX/CS/200724/2846.07-3544.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	1,135	3,231,427	2846.07	280,811			115,144		296,032			(105,353)					
SPX/CS/200724/2846.07-3699.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	340	966,485	2846.07	88,627			36,341		89,732			(33,250)					

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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/200724/3003.67-3206.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	317	951,317	3003.67	33,486	27,732			32,452			(5,754)				
SPX/CS/200724/3003.67-3236.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	14,973	44,972,622	3003.67	1,740,440	1,441,379			1,690,859			(299,062)				
SPX/CS/200724/3003.67-3243.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	386	1,160,868	3003.67	46,203	38,264			44,591			(7,939)				
SPX/CS/200731/2980.38-3180.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/31/2019	07/31/2020	193	574,851	2980.38	20,522	17,207			20,668			(3,316)				
SPX/CS/200810/2918.65-3144.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	08/09/2019	08/10/2020	12,819	37,414,063	2918.65	1,455,407	1,263,799			1,684,879			(191,608)				
SPX/CS/200810/2918.65-3174.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	08/09/2019	08/10/2020	15,488	45,205,398	2918.65	1,925,750	1,672,220			2,238,963			(253,530)				
SPX/CS/200821/2922.95-3119.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	08/22/2019	08/21/2020	173	506,903	2922.95	18,350	16,592			20,130			(1,757)				
SPX/CS/200828/2887.94-3083.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	08/28/2019	08/28/2020	219	633,773	2887.94	22,879	20,962			26,496			(1,917)				
SPX/CS/200910/2877.13-3495.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2018	09/10/2020	1,712	4,926,859	2877.13	412,871	195,510			422,438			(154,683)				
SPX/CS/200910/2877.13-3583.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2018	09/10/2020	1,481	4,260,551	2877.13	377,059	178,552			372,450			(141,266)				
SPX/CS/200910/2979.39-3076.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	685	2,040,061	2979.39	39,169	37,200			39,075			(1,969)				
SPX/CS/200910/2979.39-3106.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	2,694	8,027,808	2979.39	195,076	185,267			196,555			(9,808)				
SPX/CS/200910/2979.39-3180.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	8,747	26,061,758	2979.39	930,405	883,625			946,862			(46,780)				
SPX/CS/200910/2979.39-3187.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	5,600	16,684,332	2979.39	613,983	583,113			623,965			(30,871)				
SPX/CS/200910/2979.39-3202.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	17,658	52,611,150	2979.39	2,041,313	1,938,677			2,075,940			(102,636)				
SPX/CS/200910/2979.39-3210.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	3,814	11,364,264	2979.39	452,298	429,556			459,508			(22,741)				
SPX/CS/200910/2979.39-3247.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	502	1,496,409	2979.39	66,740	63,384			67,354			(3,356)				
SPX/CS/200910/2979.39-3269.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	5,599	16,681,333	2979.39	782,355	743,018			790,706			(39,336)				
SPX/CS/200914/3007.39-3187.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/13/2019	09/14/2020	176	530,317	3007.39	17,553	16,914			16,610			(639)				
SPX/CS/200925/2984.87-3186.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	8,281	24,717,772	2984.87	899,727	892,187			892,283			(7,540)				
SPX/CS/200925/2984.87-3193.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	4,791	14,301,914	2984.87	536,322	531,827			531,535			(4,494)				
SPX/CS/200925/2984.87-3208.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	15,467	46,167,694	2984.87	1,828,241	1,812,920			1,810,132			(15,320)				
SPX/CS/200925/2984.87-3216.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	2,385	7,118,914	2984.87	289,740	287,312			286,090			(2,428)				
SPX/CS/200925/2984.87-3253.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	878	2,620,818	2984.87	119,509	118,508			117,336			(1,001)				
SPX/CS/200925/2984.87-3275.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	4,682	13,973,694	2984.87	670,737	665,117			659,278			(5,621)				
SPX/CS/210610/2886.73-3420.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,688	4,872,446	2886.73	346,918	294,735			422,178			(52,183)				
SPX/CS/210610/2886.73-3508.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,616	4,663,783	2886.73	354,914	301,529			435,546			(53,385)				
SPX/CS/210610/2886.73-3666.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	561	1,618,747	2886.73	132,737	112,771			161,766			(19,966)				

STATEMENT AS OF SEPTEMBER 30, 2019 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/210709/2993.07-3546.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/10/2019	07/09/2021	1,891	5,661,365	2993.07		400,825		357,220		403,098			(43,604)						
SPX/CS/210709/2993.07-3637.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/10/2019	07/09/2021	1,683	5,037,848	2993.07		381,365		339,878		377,564			(41,487)						
SPX/CS/210910/2979.39-3441.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2021	1,697	5,056,650	2979.39		333,739		325,372		340,126			(8,367)						
SPX/CS/210910/2979.39-3532.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2021	1,612	4,803,107	2979.39		351,587		342,773		355,732			(8,814)						
SPX/CS/210910/2979.39-3695.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2021	984	2,932,869	2979.39		241,082		235,038		237,705			(6,044)						
SPX/CS/210924/2984.87-3447.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/24/2021	2,502	7,467,217	2984.87		507,024		504,903		500,025			(2,121)						
SPX/CS/210924/2984.87-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/24/2021	1,613	4,815,591	2984.87		364,540		363,015		354,986			(1,525)						
SPX/AVGCS/191210/10/26-37.72-2915.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/10/2018	12/10/2019	1,676	4,420,681	2637.72	184,342			36,045		395,989			(138,514)						
SPX/AVGCS/200325/25/27-98.36-3067.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2019	03/25/2020	871	2,436,390	2798.36		86,005		42,041		130,443			(43,963)						
SPX/CS/191004/2885.57-3107.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/05/2018	10/04/2019	323	931,658	2885.57	38,571			436		29,793			(29,309)						
SPX/CS/191009/2880.34-3100.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/09/2018	10/09/2019	208	599,800	2880.34	24,772			623		21,252			(18,613)						
SPX/CS/191010/2781.01-3156.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	10/10/2019	1,380	3,837,622	2781.01	218,744			6,710		272,860			(180,498)						
SPX/CS/191011/2728.37-2935.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/11/2018	10/11/2019	244	664,449	2728.37	27,708			856		46,636			(20,936)						
SPX/CS/191016/2809.92-3024.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/16/2018	10/16/2019	254	714,712	2809.92	29,232			1,306		41,440			(21,965)						
SPX/CS/191025/2632.56-2948.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	10/25/2019	663	1,746,279	2632.56	95,521			7,281		188,218			(78,339)						
SPX/CS/191025/2658.69-2859.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/26/2018	10/25/2019	269	715,612	2658.69	29,054			2,046		50,306			(22,097)						
SPX/CS/191025/2705.57-2820.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	712	1,927,058	2705.57	46,635			3,275		76,440			(35,238)						
SPX/CS/191025/2705.57-2942.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	15,820	42,801,524	2705.57	1,913,228			134,356		3,296,001			(1,445,670)						
SPX/CS/191025/2705.57-2949.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	541	1,463,545	2705.57	66,738			4,687		115,370			(50,428)						
SPX/CS/191025/2705.57-3003.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	517	1,399,641	2705.57	73,761			5,180		128,570			(55,735)						
SPX/CS/191025/2705.57-3030.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	25,613	69,298,107	2705.57	3,852,975			270,574		6,703,070			(2,911,377)						

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STATEMENT AS OF SEPTEMBER 30, 2019 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/191030/2682.63-2889.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/30/2018	10/30/2019	231	620,355	2682.63	25,435			2,125		43,227			(19,058)					
SPX/CS/191105/2738.31-2948.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/05/2018	11/05/2019	220	602,301	2738.31	24,514			2,397		38,971			(18,419)					
SPX/CS/191106/2755.45-2967.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/06/2018	11/06/2019	254	699,117	2755.45	28,734			2,889		44,198			(21,590)					
SPX/CS/191108/2781.01-3031.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/08/2019	524	1,458,218	2781.01	66,203			7,107		98,010			(50,307)					
SPX/CS/191108/2781.01-3086.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/08/2019	637	1,770,981	2781.01	92,091			9,885		130,843			(69,979)					
SPX/CS/191108/2781.01-3156.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/08/2019	458	1,274,618	2781.01	74,183			7,963		97,170			(56,371)					
SPX/CS/191112/2726.22-2936.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/12/2018	11/12/2019	320	871,917	2726.22	36,185			4,245		56,449			(27,189)					
SPX/CS/191115/2730.20-2939.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/15/2018	11/15/2019	418	1,139,980	2730.20	46,967			5,937		72,826			(35,489)					
SPX/CS/191119/2690.73-2897.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/19/2018	11/19/2019	347	933,773	2690.73	38,658			5,291		61,754			(29,048)					
SPX/CS/191125/2602.42-3382.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/24/2017	11/25/2019	381	991,438	2602.42	83,182			6,381		146,151			(31,208)					
SPX/CS/191217/2545.94-2742.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/17/2018	12/17/2019	240	611,355	2545.94	23,904			5,141		42,368			(17,961)					
SPX/CS/191219/2506.96-2699.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/19/2018	12/19/2019	205	514,729	2506.96	19,817			4,373		36,117			(14,890)					
SPX/CS/191220/2416.62-2599.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/21/2018	12/20/2019	223	538,638	2416.62	20,361			4,601		38,266			(15,472)					
SPX/CS/191224/2664.76-3024.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	12/24/2019	711	1,895,813	2664.76		104,649		27,048		196,355			(77,601)					
SPX/CS/191224/2683.34-3342.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/22/2017	12/24/2019	1,374	3,686,036	2683.34	309,627			36,274		438,065			(116,164)					
SPX/CS/191224/2683.34-3488.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/22/2017	12/24/2019	515	1,381,889	2683.34	120,777			14,150		164,523			(45,312)					
SPX/CS/191227/2488.83-2676.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/27/2018	12/27/2019	395	982,939	2488.83	36,664			8,935		67,693			(27,729)					
SPX/CS/200122/2632.90-2836.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/22/2019	01/22/2020	197	519,648	2632.90		20,838		6,519		33,286			(14,319)					
SPX/CS/200124/2664.76-2778.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	1,849	4,926,387	2664.76		117,741		37,810		174,933			(79,931)					

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SPX/CS/200124/2664.76-2897.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.01/25/2019	.01/24/2020	20,428	54,436,816	2664.76		2,357,114	756,932		3,825,711			(1,600,182)						
SPX/CS/200124/2664.76-2904.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.01/25/2019	.01/24/2020	816	2,174,652	2664.76		96,120	30,867		156,876			(65,253)						
SPX/CS/200124/2664.76-2924.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.01/25/2019	.01/24/2020	32,740	87,243,318	2664.76		4,091,712	1,313,958		6,764,537			(2,777,754)						
SPX/CS/200124/2664.76-2957.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.01/25/2019	.01/24/2020	615	1,639,478	2664.76		83,122	26,693		141,288			(56,429)						
SPX/CS/200124/2664.76-2984.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.01/25/2019	.01/24/2020	12,511	33,339,456	2664.76		1,776,993	570,640		3,095,458			(1,206,353)						
SPX/CS/200124/2796.11-3173.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.02/25/2019	.01/24/2020	506	1,414,724	2796.11		72,575	25,301		112,815			(47,274)						
SPX/CS/200210/2619.55-3182.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.02/09/2018	.02/10/2020	2,229	5,839,023	2619.55	516,754		93,693		833,060			(193,873)						
SPX/CS/200210/2619.55-3262.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.02/09/2018	.02/10/2020	1,656	4,337,390	2619.55	411,618		74,631		638,664			(154,429)						
SPX/CS/200210/2619.55-3405.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.02/09/2018	.02/10/2020	519	1,360,668	2619.55	140,285		25,435		203,522			(52,631)						
SPX/CS/200327/2815.44-3040.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.03/28/2019	.03/27/2020	221	622,468	2815.44	25,646		12,751		33,838			(12,895)						
SPX/CS/200409/2656.87-3228.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.04/10/2018	.04/09/2020	1,555	4,132,607	2656.87	350,445		92,377		551,156			(131,478)						
SPX/CS/200409/2656.87-3308.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.04/10/2018	.04/09/2020	1,768	4,696,715	2656.87	424,113		111,796		650,283			(159,116)						
SPX/CS/200409/2656.87-3453.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.04/10/2018	.04/09/2020	758	2,013,707	2656.87	195,330		51,489		284,895			(73,283)						
SPX/CS/200409/2888.21-3205.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.04/10/2019	.04/09/2020	11,650	33,647,769	2888.21	1,645,376		871,081		1,988,870			(774,295)						
SPX/CS/200424/2639.40-3206.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.04/25/2018	.04/24/2020	2,104	5,554,310	2639.40	469,895		133,694		767,431			(176,292)						
SPX/CS/200424/2639.40-3286.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.04/25/2018	.04/24/2020	1,326	3,498,934	2639.40	313,504		89,198		506,510			(117,619)						
SPX/CS/200508/2723.07-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.05/10/2018	.05/08/2020	386	1,050,201	2723.07	96,093		29,339		128,208			(36,203)						
SPX/CS/200508/2886.73-3189.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.06/10/2019	.05/08/2020	218	628,772	2886.73	29,238		19,552		36,920			(9,686)						
SPX/CS/200522/2721.33-3306.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFXT09	.05/25/2018	.05/22/2020	1,657	4,509,556	2721.33	373,391		121,667		533,150			(141,595)						

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SPX/CS/200522/2721.33-3388.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/22/2020	1,075	2,926,541	2721.33	255,194			83,153		355,668			(96,773)					
SPX/CS/200522/2856.27-3048.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2019	05/22/2020	235	671,341	2856.27		24,303		15,749		29,509			(8,553)					
SPX/CS/200604/2803.27-2993.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/04/2019	06/04/2020	224	627,557	2803.27		22,090		15,056		29,299			(7,034)					
SPX/CS/200605/2826.15-3014.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/05/2019	06/05/2020	179	506,933	2826.15		17,692		12,108		22,755			(5,584)					
SPX/CS/200618/2917.75-3114.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/18/2019	06/18/2020	187	544,775	2917.75		19,176		13,820		21,791			(5,356)					
SPX/CS/200619/2954.18-3155.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/20/2019	06/19/2020	261	769,599	2954.18		27,013		19,708		29,027			(7,305)					
SPX/CS/200625/2717.07-3532.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2018	06/25/2020	371	1,009,319	2717.07	97,702			36,060		129,208			(36,604)					
SPX/CS/200702/2990.41-3193.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/05/2019	07/02/2020	208	621,481	2990.41		22,125		17,048		21,661			(5,077)					
SPX/CS/200710/2918.65-3312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	07/10/2020	8,161	23,819,976	2918.65		1,276,751		1,095,168		1,515,759			(183,509)					
SPX/CS/200713/3013.77-3216.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/12/2019	07/13/2020	174	525,434	3013.77		18,495		14,662		17,285			(3,834)					
SPX/CS/200714/3013.77-3215.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/12/2019	07/14/2020	187	562,529	3013.77		19,745		15,663		18,456			(4,081)					
SPX/CS/200717/2984.42-3185.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/17/2019	07/17/2020	224	668,749	2984.42		23,674		18,979		23,730			(4,695)					
SPX/CS/200724/3025.86-3230.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/26/2019	07/24/2020	171	516,210	3025.86		18,171		15,091		16,619			(3,080)					
SPX/CS/200727/3025.86-3225.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/26/2019	07/27/2020	178	537,319	3025.86		18,591		15,467		17,030			(3,125)					
SPX/CS/200730/3013.18-3217.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/30/2019	07/30/2020	190	573,036	3013.18		20,687		17,287		19,247			(3,400)					
SPX/CS/200806/2881.77-3079.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/06/2019	08/06/2020	181	521,467	2881.77		18,773		16,046		22,418			(2,727)					
SPX/CS/200807/2883.98-3077.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/07/2019	08/07/2020	270	777,319	2883.98		27,362		23,464		32,560			(3,898)					
SPX/CS/200810/2833.28-3683.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2018	08/10/2020	601	1,702,306	2833.28	156,953			67,954		166,800			(58,967)					
SPX/CS/200810/2918.65-3028.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	678	1,979,198	2918.65		42,157		36,607		46,951			(5,550)					

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SPX/CS/200810/2918.65-3050.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	2,841	8,290,805	2918.65		208,099		180,702		234,029			(27,397)						
SPX/CS/200810/2918.65-3314.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	407	1,188,786	2918.65		65,264		56,672		77,433			(8,592)						
SPX/CS/200810/2979.39-3115.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	08/10/2020	321	957,397	2979.39		25,084		23,707		24,995			(1,377)						
SPX/CS/200814/2847.60-3038.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/15/2019	08/14/2020	332	944,685	2847.60		33,536		29,663		41,152			(3,873)						
SPX/CS/200814/2888.68-3091.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/16/2019	08/14/2020	303	875,240	2888.68		32,471		28,802		37,791			(3,669)						
SPX/CS/200820/2900.51-3095.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/20/2019	08/20/2020	278	806,760	2900.51		29,124		26,033		33,104			(3,091)						
SPX/CS/200821/2924.43-3128.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/22/2019	08/21/2020	259	758,396	2924.43		28,078		25,389		31,040			(2,689)						
SPX/CS/200825/2874.69-3492.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	1,624	4,669,678	2874.69	381,513			172,931		397,852			(143,134)						
SPX/CS/200825/2874.69-3580.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	1,117	3,211,648	2874.69	275,559			124,905		278,564			(103,383)						
SPX/CS/200825/2874.69-3737.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	627	1,802,094	2874.69	162,188			73,516		158,555			(60,849)						
SPX/CS/200827/2869.16-3063.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/27/2019	08/27/2020	262	750,546	2869.16		27,170		24,817		32,114			(2,353)						
SPX/CS/200904/2937.78-3136.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/04/2019	09/04/2020	207	606,734	2937.78		22,085		20,605		23,680			(1,481)						
SPX/CS/200904/2978.71-3177.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/06/2019	09/04/2020	354	1,054,247	2978.71		37,426		35,311		38,003			(2,114)						
SPX/CS/200917/3005.70-3186.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/17/2019	09/17/2020	244	734,237	3005.70		24,450		23,699		23,109			(751)						
SPX/CS/200924/2966.60-3144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/24/2019	09/24/2020	170	502,878	2966.60		16,846		16,658		16,991			(188)						
SPX/CS/200925/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/25/2020	176	524,962	2984.87		26,563		26,340		25,942			(223)						
SPX/CS/200925/2984.87-3313.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/25/2020	3,917	11,691,844	2984.87		609,145		604,041		593,168			(5,105)						
SPX/CS/200928/2961.79-3139.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/30/2019	09/28/2020	262	776,975	2961.79		27,188		27,340		26,427			153						
SPX/CS/201023/2705.57-3287.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	1,597	4,321,538	2705.57	376,838			202,141		538,223			(141,974)						

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SPX/CS/201023/2705.57-3370.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	1,824	4,934,561	2705.57	459,408			246,433		653,714			(173,082)						
SPX/CS/201023/2705.57-3517.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	351	950,648	2705.57	95,065			50,994		133,122			(35,816)						
SPX/CS/201023/2705.57-3598.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	253	684,799	2705.57	70,123			37,615		97,270			(26,419)						
SPX/CS/201110/2781.01-3378.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/10/2020	1,861	5,176,531	2781.01	445,699			248,994		570,513			(167,448)						
SPX/CS/201110/2781.01-3462.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/10/2020	1,935	5,380,128	2781.01	491,744			274,717		620,112			(184,747)						
SPX/CS/201110/2781.01-3615.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/10/2020	351	976,675	2781.01	95,421			53,308		117,198			(35,850)						
SPX/CS/201125/2632.56-3198.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	2,223	5,852,916	2632.56	502,765			290,596		790,808			(188,362)						
SPX/CS/201125/2632.56-3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	1,278	3,365,255	2632.56	309,267			178,755		494,425			(115,867)						
SPX/CS/201125/2632.56-3422.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	514	1,353,459	2632.56	134,805			77,916		217,713			(50,505)						
SPX/CS/201125/2632.56-3501.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	225	592,816	2632.56	60,823			35,155		97,965			(22,787)						
SPX/CS/210125/2664.76-3464.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/25/2021	844	2,249,203	2664.76						346,077			(71,618)						
SPX/CS/210225/2796.11-3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	1,683	4,704,729	2796.11						540,679			(118,634)						
SPX/CS/210225/2796.11-3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	542	1,514,217	2796.11						183,271			(40,294)						
SPX/CS/210225/2796.11-3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	211	588,863	2796.11						72,325			(15,949)						
SPX/CS/210723/3003.67-3652.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/25/2019	07/23/2021	1,975	5,932,568	3003.67						438,288			(38,824)						
SPX/CS/210723/3003.67-3813.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/25/2019	07/23/2021	816	2,452,295	3003.67						191,623			(17,201)						
SPX/CS/210924/2984.87-3704.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/24/2021	422	1,259,168	2984.87						101,778			(450)						
SPX_IND/NDX/ARBCS/191025/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	1,652,037	1,652,037	0.065	56,830			3,991		59,242			(42,942)						
SPX_IND/NDX/ARBCS/191025/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	2,086,524	2,086,524	0.095	90,764			6,374		77,579			(68,583)						

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STATEMENT AS OF SEPTEMBER 30, 2019 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_INDU_NDX/ARBCS/200 910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	09/10/2020	1,666,251	1,666,251	0%		47,488		45,100		35,388								
SPX_INDU_NDX/ARBCS/200 910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	09/10/2020	2,409,176	2,409,176	0%		87,453		83,056		72,602								
SPX US 10/18/19 C3000 Index	General Business	Indexed Universal Life Insurance	Equity	Exchange	07/05/2019	10/18/2019	250	750,000	3000		1,800,000		593,750		593,750	(1,206,250)							
SPX US 10/18/19 C3100 Index	General Business	Indexed Universal Life Insurance	Equity	Exchange	07/25/2019	10/18/2019	200	620,000	3100		506,000		13,000		13,000	(493,000)							
SPX US 12/20/19 C3025 Index	General Business	Indexed Universal Life Insurance	Equity	Exchange	09/19/2019	12/20/2019	100	302,500	3025		(828,000)		(577,499)		(577,499)	250,501							
SPX US 12/20/19 C3100 Index	General Business	Indexed Universal Life Insurance	Equity	Exchange	09/05/2019	12/20/2019	800	2,480,000	3100		2,006,200		1,940,000		1,940,000	(66,200)							
SPX/PS/191010/2775.00-3060.00	General Business	Indexed Universal Life Insurance	Equity	Credit Suisse	09/18/2019	10/10/2019	10,853	30,117,075	2775.00		716,515		890,693		890,693	174,178							
SPX/PS/191125/2630.00-2905.00	General Business	Indexed Universal Life Insurance	Equity	Credit Suisse	09/18/2019	11/25/2019	12,055	31,704,650	2630.00		403,963		439,942		439,942	35,978							
SPX/PS/191210/2640.00-2920.00	General Business	Indexed Universal Life Insurance	Equity	Credit Suisse	09/18/2019	12/10/2019	12,051	31,814,640	2640.00		496,863		538,349		538,349	41,486							
SPX/PS/191224/2375.00-2625.00	General Business	Indexed Universal Life Insurance	Equity	Credit Suisse	09/18/2019	12/24/2019	15,012	35,653,500	2375.00		210,318		210,745		210,745	427							
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										79,597,183	157,006,471		117,444,631	XXX	325,042,984	(1,262,880)		(103,608,356)			XXX	XXX	
SPX US 10/18/19 P3050 Index	General Business		Equity	Exchange	09/06/2019	10/18/2019	200	610,000	3050		1,764,000		1,523,724		1,523,724	(240,276)							
SPX US 12/20/19 P2600 Index	General Business		Equity	Exchange	09/03/2019	12/20/2019	400	1,040,000	2600		(1,600,000)		(653,482)		(653,482)	946,518							
SPX US 12/20/19 P3025 Index	General Business		Equity	Exchange	09/19/2019	12/20/2019	100	302,500	3025		840,000		1,040,041		1,040,041	200,041							
SPXW US 10/25/19 P2700 Index	General Business		Equity	Exchange	09/18/2019	10/25/2019	163	440,100	2700		(99,756)		(70,905)		(70,905)	28,851							
SPXW US 10/25/19 P2975 Index	General Business		Equity	Exchange	09/18/2019	10/25/2019	163	484,925	2975		663,573		689,024		689,024	25,451							
SPXW US 11/08/19 P2765 Index	General Business		Equity	Exchange	09/18/2019	11/08/2019	142	392,630	2765		(220,100)		(206,448)		(206,448)	13,652							

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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)					
SPXW US 11/08/19 P3050	General Business		Equity	Exchange	09/18/2019	11/08/2019	142	433,100	3050		1,174,340		1,272,292		1,272,292	97,952											
009999999	Subtotal - Purchased Options - Hedging Other - Put Options												2,522,057	3,594,246	XXX	3,594,246	1,072,189					XXX	XXX				
014999999	Subtotal - Purchased Options - Hedging Other										79,597,183	159,528,528		121,038,877	XXX	328,637,230	(190,691)			(103,608,356)				XXX	XXX		
021999999	Subtotal - Purchased Options - Replications														XXX								XXX	XXX			
028999999	Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX			
035999999	Subtotal - Purchased Options - Other														XXX								XXX	XXX			
036999999	Total Purchased Options - Call Options and Warrants										79,597,183	157,006,471		117,444,631	XXX	325,042,984	(1,262,880)			(103,608,356)				XXX	XXX		
037999999	Total Purchased Options - Put Options											2,522,057		3,594,246	XXX	3,594,246	1,072,189							XXX	XXX		
038999999	Total Purchased Options - Caps														XXX									XXX	XXX		
039999999	Total Purchased Options - Floors														XXX									XXX	XXX		
040999999	Total Purchased Options - Collars														XXX									XXX	XXX		
041999999	Total Purchased Options - Other														XXX									XXX	XXX		
042999999	Total Purchased Options										79,597,183	159,528,528		121,038,877	XXX	328,637,230	(190,691)			(103,608,356)				XXX	XXX		
049999999	Subtotal - Written Options - Hedging Effective														XXX										XXX	XXX	
056999999	Subtotal - Written Options - Hedging Other														XXX										XXX	XXX	
063999999	Subtotal - Written Options - Replications														XXX										XXX	XXX	
070999999	Subtotal - Written Options - Income Generation														XXX											XXX	XXX
077999999	Subtotal - Written Options - Other														XXX											XXX	XXX
078999999	Total Written Options - Call Options and Warrants														XXX											XXX	XXX
079999999	Total Written Options - Put Options														XXX											XXX	XXX
080999999	Total Written Options - Caps														XXX											XXX	XXX
081999999	Total Written Options - Floors														XXX											XXX	XXX
082999999	Total Written Options - Collars														XXX											XXX	XXX
083999999	Total Written Options - Other														XXX											XXX	XXX
084999999	Total Written Options														XXX											XXX	XXX
090999999	Subtotal - Swaps - Hedging Effective														XXX											XXX	XXX
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	03/15/2018	04/04/2025	1	19,000,000	2.795%				(1,453,703)		(1,453,703)	(1,225,337)							223,012				
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	03/15/2018	04/04/2025	1	19,000,000	2.8075%				1,467,461		1,467,461	1,224,883								223,012			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	03/15/2018	07/03/2025	1	24,000,000	2.82%				(1,769,653)		(1,769,653)	(1,466,518)								287,928			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	03/15/2018	07/03/2025	1	24,000,000	2.83375%				1,788,708		1,788,708	1,465,952								287,928			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	04/27/2018	07/03/2025	1	16,000,000	2.962%				1,310,959		1,310,959	973,784								191,952			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	04/27/2018	07/03/2025	1	46,000,000	2.9635%				(3,772,992)		(3,772,992)	(2,799,512)								551,863			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	04/27/2018	07/03/2025	1	30,000,000	2.96375%				2,461,080		2,461,080	1,825,756								359,911			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	03/15/2018	10/02/2025	1	30,000,000	2.845%				(2,312,195)		(2,312,195)	(1,676,054)								367,615			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	03/15/2018	10/02/2025	1	30,000,000	2.8575%				2,333,782		2,333,782	1,673,626								367,615			
USD/SWOR/191231/SY/1.285%	General Business		Interest Rate	Mizuho	08/29/2019	12/31/2019	1	90,000,000	1.285%		900,000		347,503		347,503	(312,653)											
USD/SWOR/200331/SY/1.2605%	General Business		Interest Rate	Mizuho	08/29/2019	03/31/2020	1	90,000,000	1.2605%		1,098,000		545,169		545,169	(354,831)											
USD/SWOR/200630/SY/1.2515%	General Business		Interest Rate	Mizuho	08/29/2019	06/30/2020	1	90,000,000	1.2515%		1,242,000		707,014		707,014	(390,986)											
USD/SWOR/200930/SY/1.2505%	General Business		Interest Rate	Mizuho	08/29/2019	09/30/2020	1	90,000,000	1.2505%		1,368,000		848,352		848,352	(393,648)											

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STATEMENT AS OF SEPTEMBER 30, 2019 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)
0919999999	Subtotal - Swaps - Hedging Other - Interest Rate										4,608,000		2,501,485	XXX	2,501,485	(1,455,538)				2,860,836	XXX	XXX
0969999999	Subtotal - Swaps - Hedging Other										4,608,000		2,501,485	XXX	2,501,485	(1,455,538)				2,860,836	XXX	XXX
1029999999	Subtotal - Swaps - Replication													XXX							XXX	XXX
1089999999	Subtotal - Swaps - Income Generation													XXX							XXX	XXX
1149999999	Subtotal - Swaps - Other													XXX							XXX	XXX
1159999999	Total Swaps - Interest Rate										4,608,000		2,501,485	XXX	2,501,485	(1,455,538)				2,860,836	XXX	XXX
1169999999	Total Swaps - Credit Default													XXX							XXX	XXX
1179999999	Total Swaps - Foreign Exchange													XXX							XXX	XXX
1189999999	Total Swaps - Total Return													XXX							XXX	XXX
1199999999	Total Swaps - Other													XXX							XXX	XXX
1209999999	Total Swaps										4,608,000		2,501,485	XXX	2,501,485	(1,455,538)				2,860,836	XXX	XXX
1269999999	Subtotal - Forwards													XXX							XXX	XXX
1399999999	Subtotal - Hedging Effective													XXX							XXX	XXX
1409999999	Subtotal - Hedging Other									79,597,183	164,136,528		123,540,362	XXX	331,138,715	(1,646,229)		(103,608,356)		2,860,836	XXX	XXX
1419999999	Subtotal - Replication													XXX							XXX	XXX
1429999999	Subtotal - Income Generation													XXX							XXX	XXX
1439999999	Subtotal - Other													XXX							XXX	XXX
1449999999	Totals									79,597,183	164,136,528		123,540,362	XXX	331,138,715	(1,646,229)		(103,608,356)		2,860,836	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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		
HIZ9 Index	62	80,910,000	DEC 19 HKFE HS INDEX	General Business		Equity/Index	12/30/2019	CME	09/19/2019	26,663,0000	26,100,0000	(222,522)	(222,522)	(222,522)					1,074,240	XXX	XXX		
1289999999. Subtotal - Long Futures - Hedging Other													(222,522)	(222,522)	(222,522)						1,074,240	XXX	XXX
1329999999. Subtotal - Long Futures													(222,522)	(222,522)	(222,522)						1,074,240	XXX	XXX
ESZ9 Index	1,727	257,193,475	DEC 19 EMINI S&P500	General Business		Equity/Index	12/20/2019	CME	09/19/2019	3,009,0000	2,979,0000	2,567,952	2,567,952	2,567,952					10,880,100	XXX	XXX		
1349999999. Subtotal - Short Futures - Hedging Other													2,567,952	2,567,952	2,567,952						10,880,100	XXX	XXX
1389999999. Subtotal - Short Futures													2,567,952	2,567,952	2,567,952						10,880,100	XXX	XXX
1399999999. Subtotal - Hedging Effective																						XXX	XXX
1409999999. Subtotal - Hedging Other													2,345,430	2,345,430	2,345,430						11,954,340	XXX	XXX
1419999999. Subtotal - Replication																						XXX	XXX
1429999999. Subtotal - Income Generation																						XXX	XXX
1439999999. Subtotal - Other																						XXX	XXX
1449999999 - Totals													2,345,430	2,345,430	2,345,430						11,954,340	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF SEPTEMBER 30, 2019 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)	4 Fair Value of Acceptable Collateral	5 Book/Adjusted Carrying Value			8 Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	7,908,925		7,908,925	7,908,925		7,908,925	11,954,340	11,954,340
Bank of America National Association-NY	Y	Y	40,880,000	14,221,709			41,866,489		986,489		
Barclays Bank PLC (London)	Y	Y	23,210,000	10,211,033			23,803,466		593,466		
BNP PARIBAS	Y	Y	2,100,000	226,377			2,074,289				
Citibank, National Association	Y	Y	20,205,433	5,325,508			20,808,100		602,667		
Credit Suisse	Y	Y	15,900,000	5,096,396			15,992,504		92,504		
Deutsche Bank (London)	Y	Y	10,850,000	1,256,791			11,201,885		351,885		
Goldman Sachs International	Y	Y	8,730,000	4,595,506			8,967,990		237,990		
MorganStanley	Y	Y	19,070,000	6,770,031			19,203,013		133,013		
Scotia Bank	Y	Y	24,571,000	6,995,876			25,028,361		457,361		
SunTrust Bank	Y	Y	66,280,000	31,117,962			68,447,323		2,167,323		
Wells Fargo Bank, National Association	Y	Y	44,650,000	11,333,543			45,810,429		1,160,429		
Royal Bank of Canada	Y	Y	31,130,000	12,262,718			31,825,433		695,433		
Societe Generale	Y	Y	7,940,000	6,061,932			8,044,453		104,453		
Mizuho	Y	Y	2,490,000	2,448,038			2,448,038				
0299999999. Total NAIC 1 Designation			318,006,433	117,923,420			325,521,773		7,583,013		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				53,447		53,447	53,447		53,447	2,860,836	2,860,837
0999999999 - Gross Totals			318,006,433	125,885,792		7,962,372	333,484,145		15,545,385	14,815,176	14,815,177
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				125,885,792							

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Accordia Life and Annuity Company

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)
NONE								
019999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, National Association-NY	Cash	B4TYDEB6GKMZ0031MB27		40,880,000		XXX		IV
Barclays Bank PLC (London)	Cash	G5GSEF7VJP5170UK5573		23,210,000		XXX		IV
BNP PARIBAS	Cash	213800RK6FY7V2DCW37		2,100,000		XXX		IV
Citibank, National Association	Cash	E570DZVZ7FF32TIEFA76		20,205,433		XXX		IV
Credit Suisse	Cash	E58DKGMJYYJLNB8C3868		15,900,000		XXX		IV
Deutsche Bank (London)	Cash	7LTWFZYI0NSX8D621K86		10,850,000		XXX		IV
Goldman Sachs International	Cash	784F5XWPLTKTBV3E584		8,730,000		XXX		IV
Morgan Stanley	Cash	87GQMDQLFKA7QJXC56		19,070,000		XXX		IV
Scotia Bank	Cash	L319ZG2KFGXZ61BMVYR72		24,571,000		XXX		IV
SunTrust Bank	Cash	1YDQJBGJWY9T8XKCSX06		66,280,000		XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPRFMYMCLJXT09		44,650,000		XXX		IV
Royal Bank of Canada	Cash	E571P3U3RHI6C71XBU11		31,130,000		XXX		IV
Societe Generale	Cash	01KLU6X1B10WK7X42C15		7,940,000		XXX		IV
Mizuho	Cash	549300HS3WTRSD88H32		2,490,000		XXX		IV
029999999 - Total				318,006,433		XXX	XXX	XXX

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					1,365,787	3,296,170	5,271,849	.XXX.
JP Morgan New York, NY					19,298,222	12,064,826	15,874,560	.XXX.
Wells Fargo San Francisco, CA					(16,702,932)	(17,857,386)	(20,941,388)	.XXX.
Citibank New York, NY					17,998,274	51,462,083	25,585,889	.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			21,959,351	48,965,693	25,790,910	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			21,959,351	48,965,693	25,790,910	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			21,959,351	48,965,693	25,790,910	XXX

