

**QUARTERLY STATEMENT**

**OF THE**

**Commonwealth Annuity and Life Insurance Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
MARCH 31, 2020**

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2020**



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

# QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

## Commonwealth Annuity and Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

### OFFICERS

President <u>Robert Michael Arena Jr.</u>	Chief Financial Officer <u>David Allen Jacoby</u>
VP, Assistant General Counsel, Secretary <u>Kathryn Lauren Freund #</u>	SVP and Appointed Actuary <u>Robert James Egan</u>

### OTHER

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

### DIRECTORS OR TRUSTEES

<u>Hanben Kim Lee</u>	<u>David Allen Jacoby</u>	<u>Robert Michael Arena Jr.</u>
<u>David Paul Wilken</u>	<u>Eric David Todd</u>	

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.

DocuSigned by:  
  
U-CAS84107M4E

Robert Michael Arena, Jr.  
 President

DocuSigned by:  
  
D302C32088A7FD

Kathryn Lauren Freund  
 Vice President, Assistant General Counsel,  
 Secretary

DocuSigned by:  
  
302607DE16A84B

David Allen Jacoby  
 Chief Financial Officer

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_

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

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	14,584,503,692		14,584,503,692	14,203,617,978
2. Stocks:				
2.1 Preferred stocks .....	18,094,824		18,094,824	20,594,824
2.2 Common stocks .....	3,031,218,643		3,031,218,643	2,859,789,061
3. Mortgage loans on real estate:				
3.1 First liens .....	1,871,635,934		1,871,635,934	1,513,948,010
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 (\$ .....74,726,199 ), cash equivalents (\$ .....394,295,348 ) and short-term investments (\$ .....85,457,485 ) .....	554,479,032		554,479,032	698,917,145
6. Contract loans (including \$ ..... premium notes) .....	360,728,281		360,728,281	364,457,835
7. Derivatives .....	280,840,122		280,840,122	82,538,440
8. Other invested assets .....	115,635,587		115,635,587	72,986,615
9. Receivables for securities .....	25,076,921	2,284,288	22,792,633	6,583,536
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	20,842,213,037	2,284,288	20,839,928,749	19,823,433,444
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	134,315,177		134,315,177	141,038,287
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	189,224		189,224	198,482
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	2,706,411		2,706,411	2,655,472
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,724,197		2,724,197	2,965,142
16.2 Funds held by or deposited with reinsured companies .....	168,694,320		168,694,320	102,073,999
16.3 Other amounts receivable under reinsurance contracts .....	127,157,059		127,157,059	202,221,785
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	25,386,959		25,386,959	29,106,395
18.2 Net deferred tax asset .....	39,399,780		39,399,780	44,301,059
19. Guaranty funds receivable or on deposit .....	558,355		558,355	557,566
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....				
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	569,792,343	11,218,525	558,573,818	560,559,666
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	21,913,136,862	13,502,813	21,899,634,049	20,909,111,297
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,736,079,979		1,736,079,979	2,216,843,904
28. Total (Lines 26 and 27)	23,649,216,841	13,502,813	23,635,714,028	23,125,955,201
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Deposit Accounting Receivable .....	556,655,907		556,655,907	557,043,614
2502. Amounts recoverable from distribution channels .....	10,668,327	9,558,894	1,109,433	3,516,052
2503. Receivables Letter of Credit .....	1,642,064	1,642,064		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	826,045	17,567	808,478	
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	569,792,343	11,218,525	558,573,818	560,559,666

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....3,613,014,492 less \$ ..... included in Line 6.3 (including \$ .....30,604,151 Modco Reserve) .....	3,613,014,492	3,314,720,530
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	72,333	74,751
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	791,060,279	723,100,622
4. Contract claims:		
4.1 Life .....	4,126,724	5,824,806
4.2 Accident and health .....	18	31
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....	493,008	506,748
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 .....	224,822	221,459
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 \$ .....103,271,601 assumed and \$ .....389,270,729 ceded .....	492,542,330	227,163,440
9.4 Interest Maintenance Reserve .....	97,840,450	94,268,933
10. Commissions to agents due or accrued-life and annuity contracts \$ .....342,898 , accident and health \$ .....2,115 and deposit-type contract funds \$ .....	345,013	389,093
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	7,647,050	7,258,572
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(19,358,449) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(25,400,106)	(29,053,240)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	1,393,529	2,432,794
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	161,888	173,591
17. Amounts withheld or retained by reporting entity as agent or trustee .....	234,197	588,149
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	12,412,430	14,842,441
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....		
22. Borrowed money \$ ..... and interest thereon \$ .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	51,173,676	44,881,351
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	1,802,012	2,167,837
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....	12,618,368,215	12,676,119,655
24.04 Payable to parent, subsidiaries and affiliates .....	2,531,058	1,797,082
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	290,789,042	293,605,247
24.08 Derivatives .....	18,234,323	42,007,091
24.09 Payable for securities .....	137,707,698	32,857,810
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	604,280,226	607,326,041
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	18,721,054,707	18,063,274,834
27. From Separate Accounts Statement .....	1,736,079,979	2,216,843,904
28. Total liabilities (Lines 26 and 27) .....	20,457,134,686	20,280,118,738
29. Common capital stock .....	2,526,000	2,526,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....	820,000,000	820,000,000
33. Gross paid in and contributed surplus .....	1,520,011,004	1,520,011,004
34. Aggregate write-ins for special surplus funds .....	44,999	44,999
35. Unassigned funds (surplus) .....	835,997,339	503,254,460
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) .....	3,176,053,342	2,843,310,463
38. Totals of Lines 29, 30 and 37 .....	3,178,579,342	2,845,836,463
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	23,635,714,028	23,125,955,201
<b>DETAILS OF WRITE-INS</b>		
2501. Deposit contracts payable .....	619,313,876	619,744,662
2502. FwH payable - IMR .....	(41,796,416)	(36,484,165)
2503. Derivatives collateral .....	21,570,000	17,400,000
2598. Summary of remaining write-ins for Line 25 from overflow page .....	5,192,766	6,665,545
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	604,280,226	607,326,041
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. Annuity mortality fluctuation reserve .....	44,999	44,999
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	44,999	44,999



**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	379,774,732	1,859,318,695	1,591,831,683
2. Considerations for supplementary contracts with life contingencies	897,066	78,162	4,023,409
3. Net investment income	180,933,778	174,676,304	717,963,484
4. Amortization of Interest Maintenance Reserve (IMR)	2,150,165	2,289,310	8,936,627
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	18,878,057	20,421,500	135,914,691
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	12,888,429	10,042,576	39,479,314
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	16,651,332	(3,622,995)	85,818,065
9. Totals (Lines 1 to 8.3)	612,173,559	2,063,203,552	2,583,967,273
10. Death benefits	38,391,660	14,714,299	52,813,609
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	48,291,739	32,645,049	135,610,716
13. Disability benefits and benefits under accident and health contracts	371,010	452,737	1,412,666
14. Coupons, guaranteed annual pure endowments and similar benefits	9,599	9,777	40,693
15. Surrender benefits and withdrawals for life contracts	57,654,293	99,000,441	308,594,412
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(2,824,948)	(2,829,521)	(14,644,490)
18. Payments on supplementary contracts with life contingencies	15,394	7,386	32,024
19. Increase in aggregate reserves for life and accident and health contracts	298,291,543	1,736,654,771	1,369,868,278
20. Totals (Lines 10 to 19)	440,200,290	1,880,654,939	1,853,727,908
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,198,390	1,634,970	5,963,340
22. Commissions and expense allowances on reinsurance assumed	23,017,467	92,006,911	143,909,553
23. General insurance expenses and fraternal expenses	37,010,329	26,700,904	83,328,590
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,121,068	1,085,461	3,550,062
25. Increase in loading on deferred and uncollected premiums	1,268	(15,254)	(85,726)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(13,558,554)	(14,024,884)	(62,094,397)
27. Aggregate write-ins for deductions	442,754,808	62,253,318	408,870,706
28. Totals (Lines 20 to 27)	931,745,066	2,050,296,365	2,437,170,036
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(319,571,507)	12,907,187	146,797,237
30. Dividends to policyholders and refunds to members	269,349	319,933	1,315,815
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(319,840,856)	12,587,254	145,481,422
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(59,989,993)	(11,239,558)	46,008,392
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)	(259,850,863)	23,826,812	99,473,030
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 62,182,540 (excluding taxes of \$ 1,526,889 transferred to the IMR)	215,881,686	(58,278,126)	(131,949,209)
35. Net income (Line 33 plus Line 34)	(43,969,177)	(34,451,314)	(32,476,179)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	2,845,836,462	2,788,001,665	2,788,001,665
37. Net income (Line 35)	(43,969,177)	(34,451,314)	(32,476,179)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 23,484,904	403,320,247	(71,001,947)	(24,426,718)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	18,583,625	(7,598,278)	2,324,199
41. Change in nonadmitted assets	(4,451,527)	(1,205,841)	(8,976,955)
42. Change in liability for reinsurance in unauthorized and certified companies	365,825	387,563	(729,883)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(6,292,325)	(3,845,563)	7,789,982
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(171,725)	413,186	993,356
47. Other changes in surplus in Separate Accounts Statement	171,725	(413,186)	(993,356)
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			100,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(2,344,805)	(2,472,678)	(8,763,270)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(32,468,984)	23,093,622	23,093,622
54. Net change in capital and surplus for the year (Lines 37 through 53)	332,742,879	(97,094,436)	57,834,798
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,178,579,341	2,690,907,229	2,845,836,462
<b>DETAILS OF WRITE-INS</b>			
08.301. Mortality fees	12,161,738	9,665,259	39,103,035
08.302. FwH net assumed/ceded activity	1,020,322	(478,667)	25,771,105
08.303. Service Fee Revenue	2,283,293	2,887,497	9,265,893
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,185,979	(15,697,084)	11,678,032
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	16,651,332	(3,622,995)	85,818,065
2701. FwH ceded realized losses	266,017,576	(67,448,264)	(151,015,405)
2702. Ceded funds withheld net investment income	138,396,166	119,814,449	538,111,783
2703. Net change in deposit liabilities	34,974,567	15,725,107	55,354,474
2798. Summary of remaining write-ins for Line 27 from overflow page	3,366,499	(5,837,974)	(33,580,146)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	442,754,808	62,253,318	408,870,706
5301. Funds withheld gain adjustment	(32,468,984)		
5302. Prior year audit adjustment - investment in subsidiary		23,093,622	23,093,622
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(32,468,984)	23,093,622	23,093,622

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	238,687,636	411,714,351	572,397,151
2. Net investment income .....	187,988,137	173,866,816	712,558,474
3. Miscellaneous income .....	46,073,015	24,368,403	240,515,453
4. Total (Lines 1 to 3) .....	472,748,788	609,949,570	1,525,471,078
5. Benefit and loss related payments .....	245,677,087	669,756,263	1,958,299,150
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	49,408,634	(12,557,301)	(34,382,643)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	37,167,099	32,189,646	120,635,653
8. Dividends paid to policyholders .....	283,089	328,943	1,351,142
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....			74,871,845
10. Total (Lines 5 through 9) .....	332,535,909	689,717,551	2,120,775,147
11. Net cash from operations (Line 4 minus Line 10) .....	140,212,879	(79,767,981)	(595,304,069)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,505,658,156	1,386,716,013	4,824,867,657
12.2 Stocks .....	3,491,824		23,755,598
12.3 Mortgage loans .....	5,169,171	70,732,027	278,406,039
12.4 Real estate .....			
12.5 Other invested assets .....	351,693,702	200,535,110	266,506,390
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	17,203		
12.7 Miscellaneous proceeds .....	(18,493,385)	20,133,626	24,782,185
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,847,536,671	1,678,116,776	5,418,317,869
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,739,166,189	1,189,151,927	5,160,969,623
13.2 Stocks .....	3,000,000		2,949,960
13.3 Mortgage loans .....	363,027,136	105,459,166	344,873,410
13.4 Real estate .....			
13.5 Other invested assets .....	79,578,924	163,098,781	293,113,523
13.6 Miscellaneous applications .....	(104,849,889)	(52,629,470)	(30,525,309)
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	2,079,922,360	1,405,080,404	5,771,381,207
14. Net increase (or decrease) in contract loans and premium notes .....	(3,729,554)	(2,989,762)	(12,842,257)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(228,656,135)	276,026,134	(340,221,082)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			100,000,000
16.3 Borrowed funds .....	(25,625,000)		(40,857,639)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	67,959,657	(8,856,458)	(38,500,058)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(98,329,514)	24,224,935	591,683,248
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(55,994,857)	15,368,477	612,325,551
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(144,438,113)	211,626,630	(323,199,600)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	698,917,145	1,022,116,744	1,022,116,744
19.2 End of period (Line 18 plus Line 19.1) .....	554,479,032	1,233,743,374	698,917,145

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

20.0001. Assumption transfer of assets from RiverSource Life Insurance Company .....		1,256,749,177	1,256,749,177
20.0002. Assumption transfer of assets from Banner Life Insurance Company .....		107,174,508	232,561,208
20.0003. Assumption transfer of assets from Mass Mutual .....	140,818,669		326,317,534
20.0004. Assumption transfer of assets from Guaranty Income Life Insurance Company .....			1,150,644,967
20.0005. Non cash exchanges .....			211,251,977
20.0006. Non cash transfer intercompany bonds .....	4,624,991		127,164,126
20.0007. Transfer of Surplus Note .....			365,000,000

**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 .....	11,447,378	12,049,695	46,457,314
3. Ordinary individual annuities .....	9,301,740	7,816,964	38,530,665
4. Credit life (group and individual) .....			
5. Group life insurance .....	32,168	36,978	177,833
6. Group annuities .....			
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....	55,286	59,808	234,111
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	20,836,572	19,963,445	85,399,923
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	20,836,572	19,963,445	85,399,923
14. Deposit-type contracts .....	1,560,830	987,059	4,461,287
15. Total (Lines 13 and 14)	22,397,402	20,950,504	89,861,210
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

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

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

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

	SSAP #	F/S Page	F/S Line #	03/31/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (43,969,177)	\$ (32,476,179)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (43,969,177)</u>	<u>\$ (32,476,179)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,178,579,342	\$ 2,845,836,463
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 3,178,579,342</u>	<u>\$ 2,845,836,463</u>

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

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

#### C. Accounting Policy

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

In addition, the Company uses the following accounting policies:

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

## Notes to the Financial Statements

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

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

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

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

#### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors

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

### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

- The Company purchased a 100% interest of Accordia Life and Annuity Company ("Accordia") in 2013 and purchased a 95% interest of both Forethought Life Insurance Company ("FLIC") and Forethought National Life Insurance Company ("FNLIC") in 2014. In 2017, the Company became owner of the remaining 5% of FLIC and FNLIC, through a capital contribution.
- Both initial purchases were accounted for as statutory purchases.
- The cost of Accordia was \$12,600,000, resulting in \$2,000,000 of goodwill. The cost of FLIC and FNLIC was \$584,300,000, resulting in \$74,065,370 of goodwill.
- Goodwill amortization totaled \$1,851,634 and \$7,606,903 for the periods ended March 31, 2020 and December 31, 2019, respectively.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Accordia Life and Annuity Company	01/01/2013	\$ 12,600,000	\$ 2,000,000	\$ 700,000	\$ 50,000	0.079%
Forethought Life Insurance Company	01/01/2014	584,300,000	74,065,370	27,774,534	1,851,634	1.459

#### 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

- The maximum and minimum lending rates for mortgage loans during 2020 were 4.35% and 2.00% respectively.
- Maximum percentage of any one loan to the value of security at the time of the loan, exclusive or guaranteed or purchase money mortgages was 79.70%.
- Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

## Notes to the Financial Statements

### 5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$ 152,813,136	\$	\$ 1,639,173,693	\$ 79,649,105	\$ 1,871,635,934
(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	\$	\$	\$ 58,438,597	\$	\$ 1,376,733,989	\$ 78,775,424	\$ 1,513,948,010
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

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

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

- (7) Allowance for credit losses - Not Applicable

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

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

- (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with SSAP No. 43R - *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$1,845,695 OTTI charges on loan-backed securities as of March 31, 2020 and no OTTI charges were recognized as of December 31, 2019.

## Notes to the Financial Statements

### 5. Investments (Continued)

- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
.05542MAT2	\$ 21,450,339	\$ 19,604,644	\$ 1,845,695	\$ 19,604,644	\$ 16,538,547	03/31/2020
Total			<u>\$ 1,845,695</u>			

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months ..... \$ (377,883,596)
2. 12 months or longer ..... (82,641,677)

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

1. Less than 12 months ..... \$ 3,464,042,232
2. 12 months or longer ..... 391,313,385

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Repurchase agreements are accounted for in accordance with SSAP No. 103 – *Transfers and Servicing of Financial Assets and Extinguishment of Liabilities*. The transactions are accounted for as collateralized borrowings in which the underlying securities continue to be reported as investments by the Company and the proceeds from the sale are recorded as a liability. There were no repurchase agreements and/or Securities Lending Transactions for the company as of March 31, 2020 and December 31, 2019.

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

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

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

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

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

J. Real Estate - Not Applicable

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

## 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						(6)	(7)	(8)	Current Year	
	(1)	(2)	(3)	(4)	(5)	(9)				(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	% .....	% .....
b. Collateral held under security lending agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
c. Subject to repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
d. Subject to reverse repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
e. Subject to dollar repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
f. Subject to dollar reverse repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
g. Placed under option contracts	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
i. FHLB capital stock	15,639,700	.....	.....	.....	15,639,700	13,509,600	2,130,100	.....	15,639,700	0.066	0.066
j. On deposit with states	126,111,864	.....	.....	.....	126,111,864	126,451,097	(339,233)	.....	126,111,864	0.533	0.534
k. On deposit with other regulatory bodies	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
l. Pledged as collateral to FHLB (including assets backing funding agreements)	457,933,696	.....	.....	.....	457,933,696	460,115,893	(2,182,197)	.....	457,933,696	1.936	1.937
m. Pledged as collateral not captured in other categories	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
n. Other restricted assets	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
o. Total restricted assets	\$ 599,685,260	\$ .....	\$ .....	\$ .....	\$ 599,685,260	\$ 600,076,590	\$ (391,330)	\$ .....	\$ 599,685,260	2.536%	2.537%

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

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



## Notes to the Financial Statements

### 5. Investments (Continued)

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
<b>General Account:</b>				
a. Cash, cash equivalents and short-term investments	\$ 21,570,000	\$ 21,570,000	0.098%	0.098%
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
<b>j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)</b>	<b>\$ 21,570,000</b>	<b>\$ 21,570,000</b>	<b>0.098%</b>	<b>0.098%</b>
<b>Separate Account:</b>				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
<b>t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)</b>	<b>\$</b>	<b>\$</b>	<b>%</b>	<b>%</b>

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 21,570,000	0.115%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	03/31/2020	12/31/2019	03/31/2020	12/31/2019	03/31/2020	12/31/2019
(1) Bonds - amortized cost			\$	\$	\$	\$
(2) LB & SS - amortized cost	5	3	30,374,643	30,924,702	30,172,716	31,529,955
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
<b>(5) Total (1+2+3+4)</b>	<b>5</b>	<b>3</b>	<b>\$ 30,374,643</b>	<b>\$ 30,924,702</b>	<b>\$ 30,172,716</b>	<b>\$ 31,529,955</b>

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	2	
(2) Aggregate Amount of Investment Income	\$ 706,479	\$

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

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

The Company had no investments in joint ventures, partnerships, or limited liability companies that exceeded 10% of total admitted assets as of March 31, 2020 and December 31, 2019.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairment in joint ventures, partnerships, or limited liability companies as of March 31, 2020 and December 31, 2019.

## Notes to the Financial Statements

### 7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2020 and December 31, 2019, respectively.

### 8. Derivative Instruments

#### A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company's derivative instruments are primarily used to hedge a wide range of risks including interest rate risk, equity market risk and foreign currency exchange rate risk. The Company receives collateral from its derivative counterparties to limit credit risk.
- (2) The Company manages its equity market risk by entering into certain over-the-counter ("OTC") derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds. The total net carrying value of derivative assets, net of derivative liabilities, was an asset of \$262,605,799 and \$40,531,349 at March 31, 2020 and December 31, 2019, respectively.
- (3) Under SSAP No. 86 - *Derivatives*, the Company has elected to account for its derivatives using the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains or losses are recorded upon the derivative contract expiry.
- (4) Derivative Contracts with Financing Premiums - Not Applicable
- (5) Net Gain or Loss Recognized - Not Applicable
- (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable
- (7) Derivatives Accounted for as Cash Flow Hedges of a Forecasted Transaction - Not Applicable
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

### 9. Income Taxes - 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, and is a wholly-owned indirect subsidiary of GAFG, a Bermuda Company. As of December 29, 2017, the Company is a wholly-owned direct subsidiary of Global Atlantic (Fin) Company ("Finco"). Prior to that date, the Company was owned by Forethought Services, LLC, a 79% owner, and by Finco, a 21% owner.

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

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

The Goldman Sachs Group, Inc. ("Goldman Sachs") owns a total of approximately 22% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 7.0%, own the remaining approximately 78% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with a carrying value of \$107,653,274, and a market value of \$114,032,281, as of March 31, 2020. The purchase of these securities constituted arms-length transactions.

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

During 2020, there were no transactions greater than 1/2 of 1% of total admitted assets.

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

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

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

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

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

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

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

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

The Company reported \$2,531,058 and \$1,797,082 in a net payable to affiliates for the periods ended March 31, 2020 and December 31, 2019, respectively.

Quarterly Statement as of March 31, 2020 of the Commonwealth Annuity and Life Insurance Company  
**Notes to the Financial Statements**

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

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). In connection with the Company's variable products, certain separate accounts invest in funds of the Goldman Sachs Variable Insurance Trust ("GSVIT") and Goldman Sachs Trust ("GST"). Management fees are paid directly to GSAM by GSVIT and GST and to GSAM for investment management by the Company. Certain distribution and administration fees are payable to the Company by Goldman Sachs Co. ("GSCO") and GSAM. This resulted in a payable to GSAM of \$4,678,270 and \$4,348,972 for the periods ended March 31, 2020 and December 31, 2019, respectively.

E. Guarantees or Contingencies - No Significant Changes

F. Management, Service Contracts, Cost Sharing Arrangements

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company had a \$7,210,506 and \$7,444,598 net payable and recorded expenses for these agreements of \$6,889,883 and \$41,269,385 for the periods ended March 31, 2020 and December 31, 2019, respectively.

The Company has agreements with affiliated parties to receive certain fee income related to policyholder administration. The Company had a receivable of \$3,457,665 and \$3,634,224 and recorded income of \$5,899,819 and \$22,902,321 for the periods ended March 31, 2020 and December 31, 2019, respectively related to these agreements.

G. Nature of Relationships that Could Affect Operations

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

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

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

(1) Description

The Company's subsidiary Accordia follows Iowa Administrative Code ("AIC") Section 191-97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve, which reflects a departure from NAIC SAP. As a result, Accordia's net income from operations increased by \$1,254,491 for the period ended March 31, 2020 and Accordia's statutory surplus increased by \$39,476,003 as of March 31, 2020.

The Company's subsidiary FLIC, with the permission of the Commissioner of Insurance in the State of Indiana, uses the Plan Type A discount rate with a guaranteed duration of less than 5 years under Actuarial Guideline 33 ("AG33") on the entire in-force block of annuities with Guaranteed Minimum Withdrawal Benefits issued prior to October 1, 2013. As a result, FLIC's net income from operations increased by \$1,171,046 for the period ended March 31, 2020 and FLIC's statutory surplus decreased by \$28,063,889 as of March 31, 2020.

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Accordia Life and Annuity Company .....	\$ 1,254,491	\$ 39,476,003	\$ 892,142,042	\$ 852,666,039
Forethought Life Insurance Company .....	1,171,046	(28,063,889)	1,903,129,995	1,931,193,884

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

(3) RBC Impact

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

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

**11. Debt**

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Boston. Through its membership, the Company intends to conduct business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The Company has determined the actual/estimated borrowing capacity as \$360,000,000. The Company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

**Notes to the Financial Statements**

**11. Debt (Continued)**

(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	5,187,100	5,187,100	.....
(c) Activity stock	12,520,000	12,520,000	.....
(d) Excess stock	(2,067,400)	(2,067,400)	.....
(e) Aggregate total (a+b+c+d)	\$ 15,639,700	\$ 15,639,700	\$ .....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 360,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$ .....	\$ .....	\$ .....
(b) Membership stock - Class B	3,119,700	3,119,700	.....
(c) Activity stock	9,520,000	9,520,000	.....
(d) Excess stock	869,900	869,900	.....
(e) Aggregate total (a+b+c+d)	\$ 13,509,600	\$ 13,509,600	\$ .....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 367,000,000		

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

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
2. Class B	\$ 5,187,100	\$ 5,187,100	\$ .....	\$ .....	\$ .....	\$ .....

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 520,713,296	\$ 457,933,696	\$ 313,000,000
2. Current year general account total collateral pledged	520,713,296	457,933,696	313,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	520,688,816	460,115,893	238,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 520,713,296	\$ 457,933,696	\$ 313,000,000
2. Current year general account maximum collateral pledged	520,713,296	457,933,696	313,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	607,532,407	552,095,682	238,000,000

## Notes to the Financial Statements

### 11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	313,000,000	313,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 313,000,000</u>	<u>\$ 313,000,000</u>	<u>\$</u>	<u>\$</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	238,000,000	238,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>	<u>\$</u>

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	313,000,000	313,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 313,000,000</u>	<u>\$ 313,000,000</u>	<u>\$</u>

(c) FHLB - Prepayment obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding agreements	Yes
3. Other	No

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. The Company makes standard matching contributions which vest 100% when made. In certain cases, the Company makes nonelective contributions which vest ratably over 5 years, calculated based upon years of service. The allocated expenses were \$287,540 and \$795,755 for the period ended March 31, 2020 and December 31, 2019, respectively.

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

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

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

On December 19, 2019, the Company received a \$100,000,000 cash capital contribution from Finco.

On December 19, 2019, the Company made a \$100,000,000 cash capital contribution to Accordia.

## Notes to the Financial Statements

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

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

#### 10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) are \$1,127,072,747 and \$723,752,500 at March 31, 2020 and December 31, 2019, respectively.

#### 11. Company-Issued Surplus Debentures or Similar Obligations

##### Surplus Notes

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
12/14/2018	6.250%	\$ 820,000,000	\$ 820,000,000	\$ 25,625,000	\$ 25,625,000	-	09/30/2048
Total		\$ 820,000,000	\$ 820,000,000	\$ 25,625,000	\$ 25,625,000	-	

On February 25, 2020, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid March 31, 2020.

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

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

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

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 ("LLC's") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount.

As of March 31, 2020, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$7,489,239.

- (2) Nature and circumstances of guarantee - None
- (3) Aggregate compilation of guarantee obligations - None

#### B. Assessments

- (1) Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.
- (2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges - None
- (3) Guaranty fund liabilities and assets related to long-term care insolvencies - None

#### C. Gain Contingencies - Not Applicable

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

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

#### F. All Other Contingencies

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

## Notes to the Financial Statements

### 14. Liabilities, Contingencies and Assessments (Continued)

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

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

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

### 15. Leases

- A. Lessee Operating Lease - Not Applicable
- B. Lessor Leases - Not Applicable

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

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$21,567,874 as of March 31, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining full collateral of \$21,570,000 from counterparties as of March 31, 2020. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

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

- 3. The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high (NAIC -1) credit ratings.
- 4. As of March 31, 2020, the Company had cash on deposit as collateral at counterparties with a fair value of \$21,570,000 related to its options and swap agreements.

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

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

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below as of March 31, 2020.

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

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

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

### 20. Fair Value Measurements

- A. Fair Value Measurement

As of March 31, 2020, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
DERIVATIVES	\$ 78,068,661	\$ 202,771,461	\$	\$	\$ 280,840,122
SEPARATE ACCOUNTS	1,727,488,391	8,591,588			1,736,079,979
Total assets at fair value/NAV	<u>\$ 1,805,557,052</u>	<u>\$ 211,363,049</u>	<u>\$</u>	<u>\$</u>	<u>\$ 2,016,920,101</u>
<b>b. Liabilities at fair value</b>					
DERIVATIVE LIABILITIES	\$ 18,010,581	\$ 223,742	\$	\$	\$ 18,234,323
Total liabilities at fair value	<u>\$ 18,010,581</u>	<u>\$ 223,742</u>	<u>\$</u>	<u>\$</u>	<u>\$ 18,234,323</u>

\*Net asset balances after right of offset with counterparty are presented on page 2 as of March 31, 2020, per SSAP No.64 Offsetting and Netting of Assets and Liabilities.

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

(3) Transfers between Level 1 and Level 2

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

(4) Fair value inputs Level 2 and Level 3

#### Bonds

In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of March 31, 2020 and December 31, 2019 the Company did not have any 6 rated bonds.

#### Separate Account Assets

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

#### Derivatives

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

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

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

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 14,484,150,268	\$ 14,584,503,692	\$ 246,715,617	\$ 11,825,752,331	\$ 2,411,682,320	\$	\$
MORTGAGE LOANS	1,904,114,112	1,871,635,934	—	1,819,988,785	84,125,327		
OTHER INVESTED ASSETS	115,541,208	115,635,587	—	28,250,930	87,290,278		
PREFERRED STOCK	15,553,589	18,094,824	—	15,553,589	—		
COMMON STOCK	15,639,700	15,639,700	—	15,639,700	—		
INVESTMENT IN SUB	3,015,578,943	3,015,578,943	—	—	3,015,578,943		
SHORT TERM INVESTMENT	86,101,649	85,457,485	—	55,177,377	30,924,272		
CASH AND EQUIVALENTS	469,021,547	469,021,547	469,021,547	—	—		
DERIVATIVE ASSETS	280,840,122	280,840,122	78,068,661	202,771,461	—		
TOTAL ASSETS	20,386,541,138	20,456,407,834	793,805,825	13,963,134,173	5,629,601,140		
DERIVATIVE LIABILITIES	18,234,323	18,234,323	18,010,581	223,742	—		
TOTAL LIABILITIES	18,234,323	18,234,323	18,010,581	223,742	—		

D. Not Practicable to Estimate Fair Value - None



## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

E. Nature and Risk of Investments Reported at NAV - None

### 21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Effective January 15, 2020, the Company entered into a coinsurance agreement with Lincoln National Life Insurance Company ("Lincoln") whereby it assumed a portion of fixed and fixed indexed annuities for new business only. Assumed reserves for this business had accumulated to \$125,069,827 as of March 31, 2020.

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

Effective August 13, 2019, the Company entered into a coinsurance agreement with a third party whereby it assumes blocks of payout group annuity reserves regularly. The Company has assumed an additional \$193,910,000 of reserves as of March 31, 2020 and \$895,635,534 for the year ended December 31, 2019 as a result of this agreement.

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

Assets values of \$126,111,864 and \$126,451,097 as of March 31, 2020, and December 31, 2019, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries

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

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

F. Subprime-Mortgage-Related Risk Exposure

(1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.

(2) Direct exposure through investments in subprime mortgage loans - Not Applicable

(3) Direct exposure through other investments

The Company holds the following securities with subprime exposure as of March 31, 2020:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 71,872,443	\$ 71,268,003	\$ 70,562,545	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	<u>\$ 71,872,443</u>	<u>\$ 71,268,003</u>	<u>\$ 70,562,545</u>	<u>\$</u>

\* These investments comprise % of the companies invested assets.

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

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

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

### 22. Events Subsequent

Type I – Recognized Subsequent Events – No Type 1 subsequent events to report.

Type II – Non-recognized Subsequent Events

Subsequent events have been considered through May 13, 2020.

The COVID-19 outbreak is currently impacting the United States and many countries around the world. Due to the recent and rapidly evolving nature of these events, the Company is unable to estimate the full impact at this time. However, at this time, the Company does not believe the situation will materially impact the Company's liquidity or capital position.

23. Reinsurance - No Significant Changes

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

## Notes to the Financial Statements

- 25. **Change in Incurred Losses and Loss Adjustment Expenses** - Not Applicable
- 26. **Intercompany Pooling Arrangements** - Not Applicable
- 27. **Structured Settlements** - Not Applicable
- 28. **Health Care Receivables** - Not Applicable
- 29. **Participating Policies** - Not Applicable
- 30. **Premium Deficiency Reserves** - Not Applicable
- 31. **Reserves for Life Contracts and Annuity Contracts** - No Significant Changes
- 32. **Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics** - No Significant Changes
- 33. **Analysis of Life Actuarial Reserves by Withdrawal Characteristics** - No Significant Changes
- 34. **Premiums and Annuity Considerations Deferred and Uncollected** - No Significant Changes
- 35. **Separate Accounts** - No Significant Changes
- 36. **Loss/Claim Adjustment Expenses** - Not Applicable

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ X ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ X ] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
Effective 12/31/19, Forethought National Life Insurance Company, a Texas insurance company, merged into Forethought Life Insurance Company ("FLIC"), an Indiana Insurance Company, with FLIC being the surviving entity.
- 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.
- 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 [ ] N/A [ X ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2014
- 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). .... 05/27/2016
- 6.4 By what department or departments?  
Massachusetts Division of Insurance
- 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 [ X ] No [ ] N/A [ ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ X ] No [ ] N/A [ ]
- 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
The Goldman Sachs Trust Company, N.A. ....	New York, NY .....	NO	YES	YES	NO
Goldman Sachs Bank USA .....	Salt Lake City, UT .....	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P. ....	New York, NY .....	NO	NO	NO	YES
Mercer Allied Company, L.P. ....	Saratoga Springs, NY .....	NO	NO	NO	YES
Global Atlantic Investment Advisors, LLC .....	Indianapolis, Indiana .....	NO	NO	NO	YES
Global Atlantic Distributors, LLC .....	Simsbury, Connecticut .....	NO	NO	NO	YES

## 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: ..... \$ ..... 49,595,548
- 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 .....	\$ 41,134,805	\$ 107,653,274
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ 2,846,279,461	\$ 3,015,578,943
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) .....	\$ 2,887,414,266	\$ 3,123,232,217
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....

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

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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

# GENERAL INTERROGATORIES

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

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

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ .....
- 1.12 Residential Mortgages ..... \$ .....152,813,136
- 1.13 Commercial Mortgages ..... \$ .....1,718,822,798
- 1.14 Total Mortgages in Good Standing ..... \$ .....1,871,635,934
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms ..... \$ .....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages ..... \$ .....
- 1.32 Residential Mortgages ..... \$ .....
- 1.33 Commercial Mortgages ..... \$ .....
- 1.34 Total Mortgages with Interest Overdue more than Three Months ..... \$ .....
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages ..... \$ .....
- 1.42 Residential Mortgages ..... \$ .....
- 1.43 Commercial Mortgages ..... \$ .....
- 1.44 Total Mortgages in Process of Foreclosure ..... \$ .....
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) ..... \$ .....1,871,635,934
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages ..... \$ .....
- 1.62 Residential Mortgages ..... \$ .....
- 1.63 Commercial Mortgages ..... \$ .....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$ .....
2. Operating Percentages:
- 2.1 A&H loss percent ..... %
- 2.2 A&H cost containment percent ..... %
- 2.3 A&H expense percent excluding cost containment expenses ..... %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ .....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

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

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
States, Etc.	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	201,626	259,256	183	461,065	
2. Alaska	AK	L	28,914			28,914	
3. Arizona	AZ	L	151,848	80,502		232,350	
4. Arkansas	AR	L	13,153			13,153	
5. California	CA	L	645,831	1,823,296	527	2,469,653	
6. Colorado	CO	L	468,608	124,587	816	594,011	
7. Connecticut	CT	L	347,379	142,598	107	490,084	
8. Delaware	DE	L	104,390	600		104,990	
9. District of Columbia	DC	L	3,634		198	3,832	
10. Florida	FL	L	686,117	557,775	2,326	1,246,218	62,241
11. Georgia	GA	L	289,339	14,475	2,821	306,635	
12. Hawaii	HI	L	5,105	1,950		7,055	
13. Idaho	ID	L	12,928			12,928	
14. Illinois	IL	L	452,299	327,054	2,934	782,287	
15. Indiana	IN	L	76,660	410		77,070	48,515
16. Iowa	IA	L	21,470	571,946	318	593,734	
17. Kansas	KS	L	45,137	60,049		105,186	
18. Kentucky	KY	L	50,769	1,298		52,067	
19. Louisiana	LA	L	169,502	8,189	701	178,391	
20. Maine	ME	L	96,985	15,434	899	113,318	
21. Maryland	MD	L	125,994	1,650	68	127,712	
22. Massachusetts	MA	L	629,416	32,340	1,035	662,791	
23. Michigan	MI	L	305,661	67,298	16,891	389,851	126,034
24. Minnesota	MN	L	429,029	116,990	77	546,096	120,877
25. Mississippi	MS	L	19,939	30		19,969	
26. Missouri	MO	L	106,921	212,929	403	320,253	223,693
27. Montana	MT	L	20,426	250		20,676	
28. Nebraska	NE	L	64,791	150		64,941	
29. Nevada	NV	L	24,658	300	354	25,311	
30. New Hampshire	NH	L	202,954	669,860	947	873,762	
31. New Jersey	NJ	L	290,529	10,870	1,246	302,644	
32. New Mexico	NM	L	20,877	5,575	327	26,779	
33. New York	NY	N	851,177	265,738	2,606	1,119,521	262,604
34. North Carolina	NC	L	225,593	485,726	833	712,152	
35. North Dakota	ND	L	2,514	64,344		66,858	
36. Ohio	OH	L	264,659	814,318		1,078,978	105,393
37. Oklahoma	OK	L	52,822	9,000		61,822	
38. Oregon	OR	L	97,042	134,329		231,371	
39. Pennsylvania	PA	L	600,384	175,621	394	776,399	403,273
40. Rhode Island	RI	L	266,767	84,707	87	351,561	
41. South Carolina	SC	L	94,722	875	579	96,177	
42. South Dakota	SD	L	5,512	200		5,712	
43. Tennessee	TN	L	169,452	400,149	119	569,721	
44. Texas	TX	L	745,903	510,938	1,903	1,258,744	
45. Utah	UT	L	36,284			36,284	6,173
46. Vermont	VT	L	58,881	26,105		84,986	
47. Virginia	VA	L	201,920	1,017,523	822	1,220,266	
48. Washington	WA	L	324,356	(1,593)	1,275	324,038	
49. West Virginia	WV	L	10,034	1,275		11,309	
50. Wisconsin	WI	L	119,101	196,533	1,250	316,884	202,028
51. Wyoming	WY	L	3,920			3,920	
52. American Samoa	AS	N					
53. Guam	GU	N	694			694	
54. Puerto Rico	PR	N	380,101	6,990	10,099	397,190	
55. U.S. Virgin Islands	VI	L	19,296	1,300		20,596	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	1,465			1,465	
58. Aggregate Other Aliens	OT	XXX	14,910			14,910	
59. Subtotal	XXX		10,660,396	9,301,740	53,147	20,015,283	1,560,830
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		524,432			524,432	
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		359,264			359,264	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		11,544,091	9,301,740	53,147	20,898,979	1,560,830
96. Plus Reinsurance Assumed	XXX		2,901,007	400,841,054		403,742,061	2,420,082
97. Totals (All Business)	XXX		14,445,098	410,142,794	53,147	424,641,039	3,980,912
98. Less Reinsurance Ceded	XXX		10,287,867	76,647,817	53,147	86,988,831	3,717,082
99. Totals (All Business) less Reinsurance Ceded	XXX		4,157,231	333,494,977		337,652,208	263,830
DETAILS OF WRITE-INS							
58001. ZZZ-Foreign Country not defined	XXX		14,910			14,910	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		14,910			14,910	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

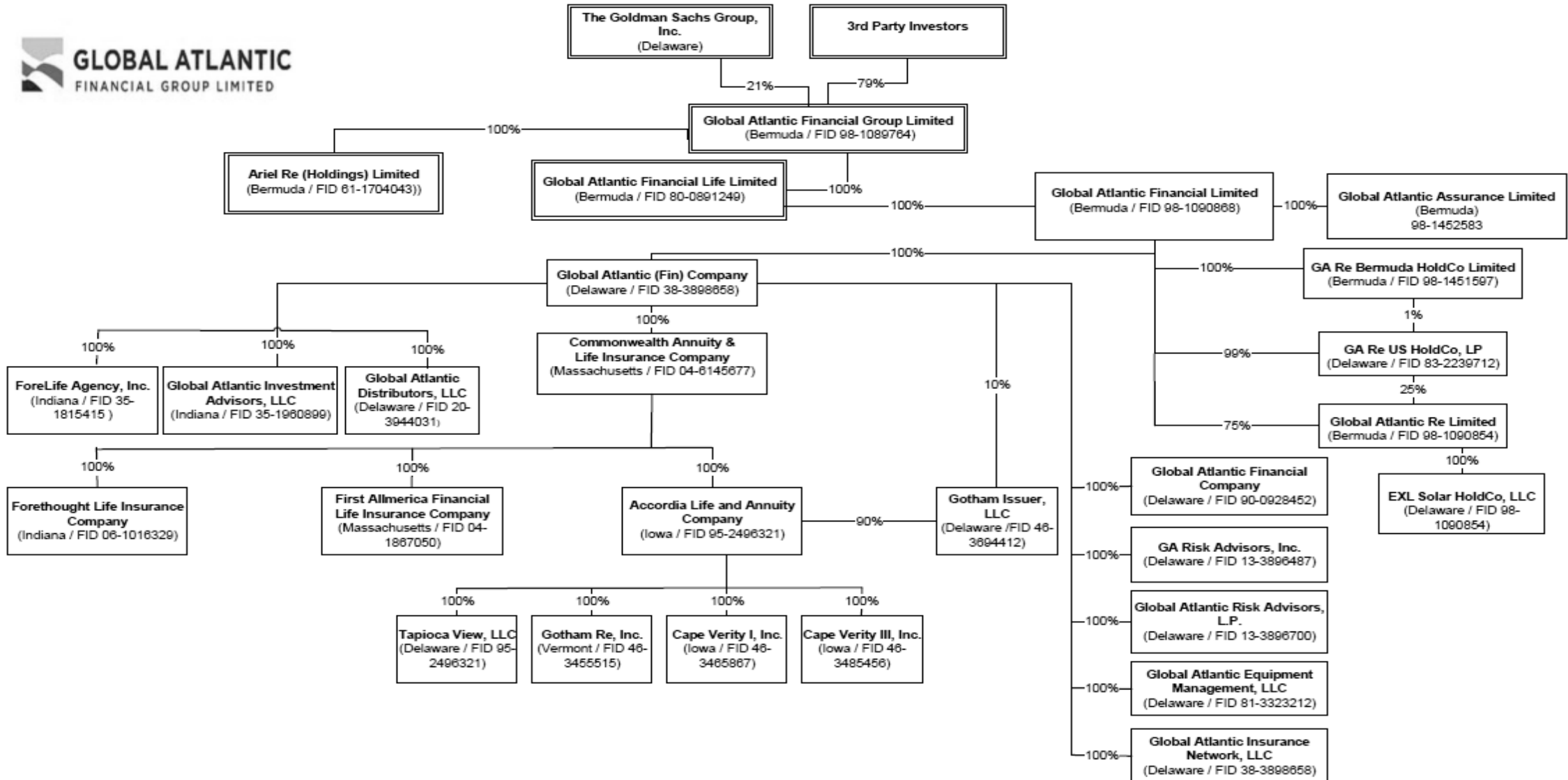
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....  
N - None of the above - Not allowed to write business in the state.....6

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



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



STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			80-0891249				Global Atlantic Financial Life Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	BMJ	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic Insurance Network, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMJ	NIA	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMJ	NIA	Third Party Investors	Ownership	79.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	MA	RE	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			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		

**NONE**

Asterisk	
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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

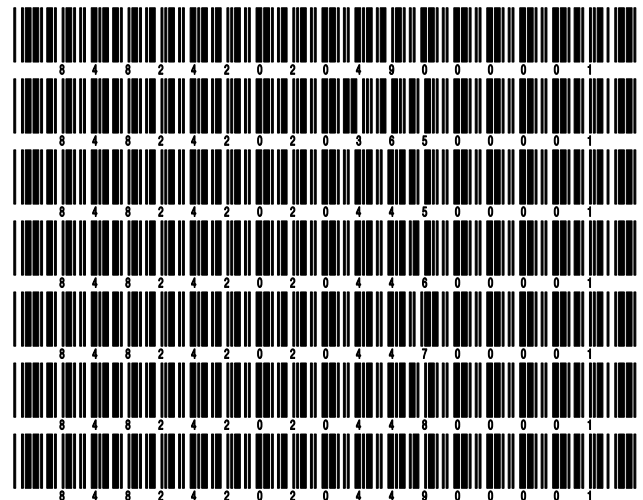
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:

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



**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. Other assets .....	826,045	17,567	808,478	
2597. Summary of remaining write-ins for Line 25 from overflow page	826,045	17,567	808,478	

## Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Modco SA expense allowance .....	2,968,872	4,241,687
2505. Letters of credit payable .....	1,382,257	2,041,792
2506. Miscellaneous liabilities .....	841,637	382,066
2597. Summary of remaining write-ins for Line 25 from overflow page	5,192,766	6,665,545

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Guaranteed Minimum Benefit Rider Fees .....	1,606,395	1,551,675	6,441,087
08.305. Fee Income .....	3,623,955	695,050	2,809,197
08.306. Assumed VA fees and Dividends Received Deduction .....	(525,000)	525,000	2,100,000
08.307. Net assumed adjustment to IMR .....	22,329	(18,823,654)	(1,297,754)
08.308. Premium Taxes Recovered .....	(4,356,920)	23,638	(91,874)
08.309. Other Income .....	815,220	331,207	1,717,376
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,185,979	(15,697,084)	11,678,032

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Modified coinsurance reserve adjustment .....	2,577,807	(6,485,534)	(36,234,958)
2705. Ceded dividends received deduction .....	525,000	525,000	2,570,080
2706. Other expenses .....	263,692	122,560	84,732
2797. Summary of remaining write-ins for Line 27 from overflow page	3,366,499	(5,837,974)	(33,580,146)

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	1,513,948,010	1,448,163,807
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	343,687,553	336,719,087
2.2 Additional investment made after acquisition .....	19,339,583	8,154,323
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....	13,091	2,891,939
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		267,198
7. Deduct amounts received on disposals .....	5,169,171	278,406,039
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	183,132	3,842,305
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,871,635,934	1,513,948,010
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	1,871,635,934	1,513,948,010
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	1,871,635,934	1,513,948,010

**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 .....	72,986,615	518,887,188
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		93,654,160
2.2 Additional investment made after acquisition .....	2,211,569	18,975,835
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	42,436,101	(1,433,365)
6. Total gain (loss) on disposals .....	82,965	
7. Deduct amounts received on disposals .....	2,074,842	550,232,738
8. Deduct amortization of premium and depreciation .....	6,821	16,809
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		6,847,656
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	115,635,587	72,986,615
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	115,635,587	72,986,615

**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 .....	17,084,001,863	13,419,294,591
2. Cost of bonds and stocks acquired .....	1,887,609,849	8,833,608,570
3. Accrual of discount .....	21,884,446	90,326,139
4. Unrealized valuation increase (decrease) .....	169,299,483	20,114,459
5. Total gain (loss) on disposals .....	7,831,266	(16,713,556)
6. Deduct consideration for bonds and stocks disposed of .....	1,514,481,450	5,214,950,064
7. Deduct amortization of premium .....	21,189,082	75,588,983
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....	1,845,695	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	706,479	27,910,707
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	17,633,817,159	17,084,001,863
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	17,633,817,159	17,084,001,863

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	10,304,552,060	1,585,151,719	1,145,639,464	(133,161,166)	10,610,903,149			10,304,552,060
2. NAIC 2 (a) .....	3,845,485,986	234,002,329	477,789,928	85,537,438	3,687,235,825			3,845,485,986
3. NAIC 3 (a) .....	110,303,299	50,536,324	9,174,900	55,662,262	207,326,985			110,303,299
4. NAIC 4 (a) .....	47,994,427	7,904,151	2,112,869	470,575	54,256,284			47,994,427
5. NAIC 5 (a) .....	30,924,702	10,665,563	1,510,930	(9,704,692)	30,374,643			30,924,702
6. NAIC 6 (a) .....								
7. Total Bonds	14,339,260,474	1,888,260,086	1,636,228,091	(1,195,583)	14,590,096,886			14,339,260,474
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	10,468,600				10,468,600			10,468,600
9. NAIC 2 .....	10,126,224		2,500,000		7,626,224			10,126,224
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock	20,594,824		2,500,000		18,094,824			20,594,824
15. Total Bonds and Preferred Stock	14,359,855,298	1,888,260,086	1,638,728,091	(1,195,583)	14,608,191,710			14,359,855,298

(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 \$ 3,647,195 ; NAIC 2 \$ 1,946,000 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	85,457,485	XXX	84,742,965	763,985	17,636

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	151,850,826	540,405,770
2. Cost of short-term investments acquired .....	64,542,897	778,623,358
3. Accrual of discount .....	370,331	947,398
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	17,203	513,696
6. Deduct consideration received on disposals .....	131,222,320	1,166,304,552
7. Deduct amortization of premium .....	101,452	2,334,844
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	85,457,485	151,850,826
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	85,457,485	151,850,826



STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	67,140,983
2. Cost Paid/(Consideration Received) on additions	77,367,355
3. Unrealized Valuation increase/(decrease)	141,249,653
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	23,435,502
6. Considerations received/(paid) on terminations	90,960,292
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	218,233,201
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	218,233,201

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(26,609,635)
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	44,372,597
3.12 Section 1, Column 15, prior year	(26,609,636)
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	70,982,233
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	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	70,982,233
4.1 Cumulative variation margin on terminated contracts during the year	258,658,568
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	258,658,568
4.23 SSAP No. 108 adjustments	258,658,568
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)	44,372,598
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	44,372,598

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**

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**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.....	218,233,202
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	44,372,597
3. Total (Line 1 plus Line 2) .....	262,605,799
4. Part D, Section 1, Column 5 .....	303,023,438
5. Part D, Section 1, Column 6 .....	(40,417,639)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16 .....	218,233,202
8. Part B, Section 1, Column 13 .....	44,372,597
9. Total (Line 7 plus Line 8) .....	262,605,799
10. Part D, Section 1, Column 8 .....	303,023,438
11. Part D, Section 1, Column 9 .....	(40,417,639)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21 .....	14,579,032
14. Part B, Section 1, Column 20 .....	93,256,225
15. Part D, Section 1, Column 11 .....	107,835,257
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 .....	449,739,007	406,758,116
2. Cost of cash equivalents acquired .....	4,916,174,953	12,850,112,445
3. Accrual of discount .....	1,444	63,903
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	4,971,620,042	12,806,936,894
7. Deduct amortization of premium .....	14	258,563
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	394,295,348	449,739,007
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	394,295,348	449,739,007

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
866444	Chicago	IL		03/13/2020	7.500	157,331		212,000
866445	Racine	WI		03/13/2020	8.625	98,051		132,000
866446	Racine	WI		03/13/2020	8.625	97,308		131,000
866448	Matteson	IL		03/13/2020	7.625	146,970		185,000
866449	Pittsburgh	PA		03/13/2020	8.250	95,850		120,000
866450	Pittsburgh	PA		03/13/2020	7.750	200,433		251,000
866452	Indianapolis	IN		03/13/2020	5.050	107,522		144,228
866454	Fishers	IN		03/13/2020	4.550	137,172		184,000
866459	Winchester	VA		03/13/2020	9.000	134,538		195,000
866460	Winchester	VA		03/13/2020	9.250	118,902		160,000
866461	Greenfield	IN		03/13/2020	5.050	96,392		129,308
866462	Indianapolis	IN		03/13/2020	5.050	103,815		139,500
866463	Indianapolis	IN		03/13/2020	5.050	107,522		144,228
866464	Indianapolis	IN		03/13/2020	5.050	126,061		169,095
866465	Amelia	OH		03/13/2020	5.050	114,938		154,175
866466	Batavia	OH		03/13/2020	5.050	126,061		169,095
866467	Greenfield	IN		03/13/2020	5.050	93,188		125,000
866468	Whiteland	IN		03/13/2020	5.050	113,316		152,000
866469	Indianapolis	IN		03/13/2020	5.050	90,876		121,900
866470	Avon	IN		03/13/2020	5.050	122,353		164,121
866471	Avon	IN		03/13/2020	4.550	133,475		179,042
866472	Camby	IN		03/13/2020	5.050	109,738		147,200
866473	Camby	IN		03/13/2020	5.050	107,522		144,228
866474	Indianapolis	IN		03/13/2020	5.050	118,645		158,148
866475	South Holland	IL		03/13/2020	6.875	141,450		214,000
866476	Indianapolis	IN		03/13/2020	5.050	92,591		124,200
866477	Avon	IN		03/13/2020	5.050	122,351		164,121
866478	Chicago	IL		03/13/2020	7.500	170,955		215,000
866479	El Paso	TX		03/13/2020	6.000	113,955		153,500
866480	El Paso	TX		03/13/2020	6.950	99,844		128,000
866481	El Paso	TX		03/13/2020	6.800	131,794		165,000
866482	Conroe	TX		03/13/2020	6.625	114,932		157,000
866483	Conroe	TX		03/13/2020	6.750	131,368		179,000
866484	Chicago	IL		03/13/2020	7.250	96,454		130,000
866485	Evergreen Park	IL		03/13/2020	7.125	140,955		190,000
866486	El Paso	TX		03/13/2020	6.750	110,228		148,000
866487	Round Rock	TX		03/13/2020	6.500	176,258		231,000
866488	Round Rock	TX		03/13/2020	6.400	181,316		227,000
866489	Lenoir City	TN		03/13/2020	8.625	86,272		127,000
866490	Lenoir City	TN		03/13/2020	8.375	53,507		72,000
866491	Lenoir City	TN		03/13/2020	8.125	62,096		90,000
866492	South Holland	IL		03/13/2020	6.990	103,848		140,000
866493	Blue Island	IL		03/13/2020	6.990	96,430		130,000
866494	Hazel Crest	IL		03/13/2020	6.990	101,729		160,000
866495	Marlton	NJ		03/13/2020	7.000	134,906		186,000
866496	Silver Spring	MD		03/13/2020	6.250	230,919		309,750
866497	Houston	TX		03/13/2020	7.000	130,321		184,000
866498	Romeoville	IL		03/13/2020	6.500	133,577		168,000
866499	Crosby	TX		03/13/2020	6.750	114,562		156,000
866500	Myrtle Beach	SC		03/13/2020	7.750	167,881		226,000
866501	Kansas City	KS		03/13/2020	7.600	159,042		200,000
866502	Baltimore	MD		03/13/2020	6.400	131,281		165,000
866503	Riverhead	NY		03/13/2020	6.400	159,306		200,000
866504	Lincoln Park	MI		03/13/2020	6.550	78,066		105,000
866505	Fort Myers	FL		03/13/2020	6.400	196,293		268,000
866508	Forked River	NJ		03/13/2020	6.450	161,434		190,000
866509	Edgewater	NJ		03/13/2020	6.750	881,123		1,185,000
866510	Putnam Valley	NY		03/13/2020	6.750	204,746		257,000
866511	Kissimmee	FL		03/13/2020	4.990	311,508		311,000
866512	Copague	NY		03/13/2020	4.990	238,756		415,000
866513	Yakima	WA		03/13/2020	6.250	131,682		155,000
866514	Pittsburgh	PA		03/13/2020	6.400	107,532		135,000
866515	Berea	OH		03/13/2020	6.250	140,178		165,000
866516	Berea	OH		03/13/2020	6.250	135,930		160,000
866517	Atlantic City	NJ		03/13/2020	6.400	100,363		135,000

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
866518	Newport News	VA		03/13/2020	6.550	120,852		142,000
866519	Orlando	FL		03/13/2020	6.150	127,852		172,000
866520	Monroe	MI		03/13/2020	6.400	123,462		155,000
866522	Orlando	FL		03/13/2020	7.100	367,384		494,000
866523	East Orange	NJ		03/13/2020	6.600	252,792		340,000
866524	Houston	TX		03/13/2020	6.000	116,744		158,000
866527	Kennesaw	GA		03/13/2020	6.600	129,099		165,000
866528	Joliet	IL		03/13/2020	6.450	122,350		144,000
866529	Rock Hill	SC		03/13/2020	6.500	124,265		180,000
866530	Gainesville	FL		03/13/2020	6.450	113,959		134,000
866531	Coolidge	AZ		03/13/2020	6.000	106,287		150,000
866532	Springdale	AR		03/13/2020	7.250	133,874		180,000
866533	Fort Worth	TX		03/13/2020	6.300	133,013		167,000
866534	Pueblo	CO		03/13/2020	7.550	121,247		163,000
866535	Cincinnati	OH		03/13/2020	7.800	135,140		187,000
866536	Flat Rock	NC		03/13/2020	6.200	159,289		200,000
866537	Mesquite	TX		03/13/2020	6.200	141,448		180,000
866538	Atlantic City	NJ		03/13/2020	5.900	129,320		174,000
866539	Columbus	OH		03/13/2020	5.700	106,275		257,000
866540	Houston	TX		03/13/2020	7.000	165,229		210,000
866541	Bend	OR		03/13/2020	6.150	223,216		350,000
866542	West Palm Beach	FL		03/13/2020	6.750	251,172		315,000
866543	Baltimore	MD		03/13/2020	6.600	91,693		115,000
866544	Houston	TX		03/13/2020	5.550	145,057		195,000
866545	Fayetteville	NC		03/13/2020	7.150	88,121		127,500
866546	Galveston	TX		03/13/2020	5.490	132,832		230,000
866547	Grand Junction	CO		03/13/2020	6.350	183,104		265,000
866548	Houston	TX		03/13/2020	7.250	97,571		124,000
866549	College Station	TX		03/13/2020	6.150	153,063		240,000
866550	Philadelphia	PA		03/13/2020	6.450	313,812		369,000
866551	Round Rock	TX		03/13/2020	5.390	131,499		225,000
866552	College Station	TX		03/13/2020	6.350	167,913		197,450
866553	Miami	FL		03/13/2020	5.950	177,709		304,000
866554	Philadelphia	PA		03/13/2020	6.450	209,208		246,000
866555	Cincinnati	OH		03/13/2020	6.800	126,731		149,000
866556	Savannah	GA		03/13/2020	6.700	256,749		345,000
866557	La Porte	TX		03/13/2020	5.800	113,081		190,000
866558	Dickinson	TX		03/13/2020	6.200	142,303		178,500
866559	Phoenix	AZ		03/13/2020	6.150	143,145		201,000
866560	Pittsburgh	PA		03/13/2020	6.750	135,553		170,000
866561	Sunrise	FL		03/13/2020	5.800	122,221		195,000
866562	Miami	FL		03/13/2020	6.350	198,783		280,000
866563	Norristown	PA		03/13/2020	7.150	97,292		122,000
866564	Brandon	FL		03/13/2020	6.450	130,888		197,000
866565	Newport News	VA		03/13/2020	6.400	75,156		101,000
866566	Charlotte	NC		03/13/2020	4.890	138,110		357,000
866567	Williamstown	NJ		03/13/2020	6.200	111,610		140,000
866568	Miami	FL		03/13/2020	6.550	146,706		177,000
866569	Fort Myers	FL		03/13/2020	6.300	112,412		141,000
866570	Parma	OH		03/13/2020	6.400	107,632		135,000
866572	Liberty	MO		03/13/2020	6.800	98,876		124,000
866573	Jacksonville	FL		03/13/2020	6.950	88,036		103,500
866574	Providence	RI		03/13/2020	6.100	127,550		160,000
866575	Buffalo	NY		03/13/2020	6.000	129,588		174,000
866576	East Point	GA		03/13/2020	6.450	154,284		200,000
866577	Katy	TX		03/13/2020	6.200	129,806		165,000
866578	Portage	IN		03/13/2020	6.750	102,067		119,900
866579	Irmo	SC		03/13/2020	6.350	131,937		155,000
866580	East Point	GA		03/13/2020	6.450	227,436		285,000
866581	Atlanta	GA		03/13/2020	5.900	141,767		205,000
866582	Memphis	TN		03/13/2020	6.750	103,003		121,000
866583	Atlanta	GA		03/13/2020	5.950	107,457		165,000
866585	Spring Lake	NC		03/13/2020	7.150	87,761		110,000
866586	Portage	IN		03/13/2020	6.750	100,875		118,500
866587	Roeland Park	KS		03/13/2020	6.350	142,152		167,000

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
866588	Portage	IN		03/13/2020	6.250	110,229		129,500
866589	Memphis	TN		03/13/2020	6.750	85,978		101,000
866590	Atlanta	GA		03/13/2020	5.950	109,053		165,000
866591	Atlantic City	NJ		03/13/2020	6.200	131,667		165,000
866592	Miami Gardens	FL		03/13/2020	6.250	123,423		145,000
866593	Pelham	AL		03/13/2020	6.350	110,572		129,900
866594	Meridian	ID		03/13/2020	6.050	536,231		840,000
866595	Jacksonville	FL		03/13/2020	6.050	110,651		160,000
866596	Forked River	NJ		03/13/2020	6.400	165,189		215,000
866597	Chattanooga	TN		03/13/2020	6.500	125,290		157,000
866598	Gainesville	FL		03/13/2020	6.050	132,196		175,000
866599	Cleveland	OH		03/13/2020	7.150	75,821		95,000
866600	Detroit	MI		03/13/2020	7.150	85,771		124,000
866601	Hatboro	PA		03/13/2020	6.350	161,729		200,000
866602	Waxhaw	NC		03/13/2020	6.950	103,432		121,500
866603	Wildwood	NJ		03/13/2020	6.450	176,363		221,000
866604	Charlotte	NC		03/13/2020	6.900	134,078		180,000
866605	Hope Mills	NC		03/13/2020	6.550	107,682		126,500
866606	Prattville	AL		03/13/2020	6.250	119,167		140,000
866607	Paterson	NJ		03/13/2020	5.640	222,348		380,000
866608	Medford	NY		03/13/2020	5.900	205,549		280,000
866609	Grand Prairie	TX		03/13/2020	6.100	139,508		175,000
866616	Romulus	MI		03/13/2020	6.550	102,787		138,000
866617	Tampa	FL		03/13/2020	6.150	178,747		240,000
866618	Norristown	PA		03/13/2020	7.350	67,044		90,000
866619	Detroit	MI		03/13/2020	8.050	87,804		110,000
866620	Charlotte	NC		03/13/2020	6.250	106,399		125,000
866621	Pocono Lake	PA		03/13/2020	7.000	94,175		118,000
866622	Atlanta	GA		03/13/2020	6.650	188,127		340,000
866623	Dearborn	MI		03/13/2020	7.000	83,571		105,000
866624	Leesburg	FL		03/13/2020	5.950	106,925		134,000
866625	Irving	TX		03/13/2020	6.150	160,127		215,000
866626	Paterson	NJ		03/13/2020	6.600	323,473		380,000
866627	Levittown	PA		03/13/2020	6.250	137,627		161,688
866628	Elgin	TX		03/13/2020	5.900	119,638		173,000
866629	Elgin	TX		03/13/2020	6.200	131,487		167,000
866630	Elgin	TX		03/13/2020	5.800	124,476		195,000
866631	Elgin	TX		03/13/2020	6.200	127,167		166,000
866632	Birmingham	MI		03/13/2020	6.100	766,051		900,000
866633	Elgin	TX		03/13/2020	6.000	126,609		175,000
866634	Elgin	TX		03/13/2020	6.000	122,140		164,000
866635	Orlando	FL		03/13/2020	6.000	108,522		170,000
866636	Lawrenceville	GA		03/13/2020	6.500	159,606		200,000
866637	Norcross	GA		03/13/2020	5.490	178,724		345,000
866638	Atlanta	GA		03/13/2020	5.900	128,577		173,000
866639	Marietta	GA		03/13/2020	6.000	196,965		265,000
866640	Austell	GA		03/13/2020	6.200	132,209		166,000
866641	Rockford	IL		03/13/2020	7.625	97,163		122,000
866642	Memphis	TN		03/13/2020	5.150	90,206		121,000
866643	Philadelphia	PA		03/13/2020	6.875	69,799		101,000
866644	Cudahy	WI		03/13/2020	8.250	71,476		112,000
866646	Waveland	IN		03/13/2020	6.500	143,383		180,000
866647	Philadelphia	PA		03/13/2020	6.250	178,952		259,000
866648	Philadelphia	PA		03/13/2020	6.375	96,044		139,000
866649	Arlington Heights	IL		03/13/2020	6.500	259,389		305,000
866650	Redford	MI		03/13/2020	7.250	55,293		65,000
866651	Redford	MI		03/13/2020	7.250	68,053		80,000
866652	Redford	MI		03/13/2020	7.250	63,800		75,000
866655	Redford	MI		03/13/2020	7.250	55,293		65,000
866656	New Castle	DE		03/13/2020	5.375	110,697		138,900
866657	Hazel Crest	IL		03/13/2020	7.125	55,823		75,000
866658	Dallas	TX		03/13/2020	7.125	92,431		145,000
866659	Philadelphia	PA		03/13/2020	7.125	92,506		145,000
866660	Conroe	TX		03/13/2020	6.000	106,287		151,000
866661	Aberdeen	NC		03/13/2020	6.125	172,592		216,500

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
866662	Aberdeen	NC		03/13/2020	6.125	172,592		216,500
866663	Pinehurst	NC		03/13/2020	6.000	191,317		240,000
866664	Cleveland	OH		03/13/2020	7.750	65,405		82,000
866665	Cleveland	OH		03/13/2020	7.625	56,576		76,000
866666	Chicago	IL		03/13/2020	7.250	58,309		73,000
866667	Cleveland	OH		03/13/2020	8.125	53,806		72,000
866668	Tinley Park	IL		03/13/2020	6.750	139,540		175,000
866669	Marietta	GA		03/13/2020	6.500	193,479		260,000
866670	Goldensboro	NC		03/13/2020	6.375	87,806		118,000
866671	Houston	TX		03/13/2020	5.775	121,688		159,000
866672	Miramar	FL		03/13/2020	7.500	210,290		370,000
866673	Fort Worth	TX		03/13/2020	5.525	93,250		128,000
866674	Indianapolis	IN		03/13/2020	6.625	57,302		77,000
866675	Chicago	IL		03/13/2020	7.125	119,620		150,000
866676	Chicago	IL		03/13/2020	6.750	82,236		119,000
866677	New Orleans	LA		03/13/2020	7.750	123,806		155,000
866678	Los Angeles	CA		03/13/2020	5.875	262,517		380,000
866679	Los Angeles	CA		03/13/2020	5.875	238,338		345,000
866680	Wilmington	DE		03/13/2020	6.950	152,042		220,000
866681	Philadelphia	PA		03/13/2020	5.000	138,329		217,000
866682	Saint Louis	MO		03/13/2020	7.125	56,142		88,000
866683	Hueytown	AL		03/13/2020	7.250	59,472		79,900
866684	Spartanburg	SC		03/13/2020	5.625	85,283		107,000
866686	Philadelphia	PA		03/13/2020	5.750	115,311		155,000
866687	Philadelphia	PA		03/13/2020	5.625	99,630		125,000
866688	Runnemede	NJ		03/13/2020	5.250	179,419		174,000
866689	Philadelphia	PA		03/13/2020	6.375	131,549		165,000
866690	Philadelphia	PA		03/13/2020	5.500	114,980		183,000
866691	Galloway	NJ		03/13/2020	5.625	207,230		325,000
866692	Chicago	IL		03/13/2020	5.750	235,404		345,000
866693	Fort Worth	TX		03/13/2020	6.200	174,324		205,000
866695	Westmont	IL		03/13/2020	6.600	136,252		197,000
866696	Fort Worth	TX		03/13/2020	6.125	110,810		139,000
866697	Philadelphia	PA		03/13/2020	5.100	244,661		330,000
866699	Sunman	IN		03/13/2020	5.750	56,599		76,000
866700	Pasadena	TX		03/13/2020	5.700	109,609		150,000
866701	Baytown	TX		03/13/2020	5.775	108,567		160,000
866702	Myrtle Beach	SC		03/13/2020	6.900	63,847		90,000
866703	Ft Lauderdale	FL		03/13/2020	5.275	172,865		228,000
866704	Ft Lauderdale	FL		03/13/2020	5.450	264,094		331,000
866705	Kettering	OH		03/13/2020	6.175	93,364		135,000
866706	Knoxville	TN		03/13/2020	6.100	219,923		295,000
866708	Tucson	AZ		03/13/2020	6.450	128,492		167,000
866709	Mount Vernon	WA		03/13/2020	6.125	311,513		450,000
866711	Philadelphia	PA		03/13/2020	5.525	125,108		168,000
866713	Delray Beach	FL		03/13/2020	5.975	114,168		165,000
866717	Fort Worth	TX		03/13/2020	5.500	126,596		170,000
866718	Philadelphia	PA		03/13/2020	4.725	117,384		170,000
866719	Nashville	TN		03/13/2020	6.150	583,042		916,000
866720	Chesapeake	VA		03/13/2020	6.500	540,872		679,000
866721	Montclair	NJ		03/13/2020	6.100	1,576,868		1,980,000
866722	Tampa	FL		03/13/2020	6.550	431,488		625,000
866723	Birmingham	AL		03/13/2020	6.950	670,006		907,000
866724	Louisville	KY		03/13/2020	6.400	684,103		864,600
867976	Jamaica	NY		03/27/2020	5.375	633,647		860,000
867977	Forest Hills	NY		03/27/2020	5.500	684,938		2,000,000
867978	Brooklyn	NY		03/27/2020	5.125	526,875		1,180,000
867979	Hollis Hills	NY		03/27/2020	4.875	547,276		1,262,000
867980	Flushing	NY		03/27/2020	5.750	832,463		1,350,000
867981	Forked River	NJ		03/27/2020	4.875	158,921		225,000
867982	Brooklyn	NY		03/27/2020	5.625	999,992		1,550,000
867983	Lakewood	NJ		03/27/2020	5.000	437,306		560,000
867984	Mastic Beach	NY		03/27/2020	6.125	185,362		235,000
867985	Philadelphia	PA		03/27/2020	6.250	187,556		255,000
867986	West Palm Beach	FL		03/27/2020	5.500	194,516		270,000

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**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
867987	Enfield	CT		03/27/2020	5.625	178,952		218,000
867988	Laurel	MD		03/27/2020	5.500	141,787		210,000
867989	Flourtown	PA		03/27/2020	6.000	315,494		400,000
867990	Gulfport	FL		03/27/2020	5.375	209,279		268,000
867991	Hamilton	NJ		03/27/2020	5.250	129,951		165,000
867992	Trenton	NJ		03/27/2020	6.125	110,428		140,000
867993	Trenton	NJ		03/27/2020	5.500	126,033		150,000
867994	Hamilton	NJ		03/27/2020	6.125	98,597		125,000
867995	Hamilton	NJ		03/27/2020	5.750	118,174		150,000
867996	Hamilton	NJ		03/27/2020	5.875	141,965		180,000
867997	Atlanta	GA		03/27/2020	5.250	106,323		135,000
867998	Atlanta	GA		03/27/2020	5.250	106,323		135,000
867999	Dickinson	TX		03/27/2020	5.750	125,264		159,000
868000	South Plainfield	NJ		03/27/2020	5.625	210,298		352,500
868001	Cleveland	OH		03/27/2020	5.875	93,066		118,000
868002	Fairburn	GA		03/27/2020	5.125	106,315		135,000
868003	Fairburn	GA		03/27/2020	5.125	90,564		115,000
868004	Rex	GA		03/27/2020	5.125	114,190		145,000
868005	Frederick	MD		03/27/2020	5.500	184,002		250,000
868006	Oxon Hill	MD		03/27/2020	5.500	119,864		165,000
868007	Cheverly	MD		03/27/2020	5.250	139,827		205,000
868008	Washington	DC		03/27/2020	5.375	209,225		420,000
868009	Frederick	MD		03/27/2020	5.750	120,928		165,000
868010	Oxon Hill	MD		03/27/2020	5.750	128,288		175,000
868011	Pittsburgh	PA		03/27/2020	5.875	117,894		167,500
868012	Tamarac	FL		03/27/2020	4.875	275,060		350,000
868013	N Las Vegas	NV		03/27/2020	6.000	247,663		314,000
868014	Las Vegas	NV		03/27/2020	5.750	236,597		320,000
868015	Columbus	OH		03/27/2020	6.000	209,015		265,000
868016	Fort Lauderdale	FL		03/27/2020	5.875	176,486		224,000
868017	Northfield	NJ		03/27/2020	5.750	208,826		284,000
868018	Northfield	NJ		03/27/2020	5.875	247,816		330,000
868019	Sandston	VA		03/27/2020	5.250	88,312		142,000
868020	Northfield	NJ		03/27/2020	5.875	223,527		290,000
868021	Baltimore	MD		03/27/2020	5.750	141,809		180,000
868022	Pittsburgh	PA		03/27/2020	5.500	177,626		225,000
868023	Baltimore	MD		03/27/2020	5.750	119,749		152,000
868024	West Hempstead	NY		03/27/2020	5.750	410,720		575,000
868025	Montgomery Village	MD		03/27/2020	5.750	92,176		135,000
868026	South Holland	IL		03/27/2020	5.750	123,425		156,500
868027	Summerville	SC		03/27/2020	5.875	122,122		155,000
868028	North Charleston	SC		03/27/2020	6.000	207,071		270,000
868029	North Charleston	SC		03/27/2020	5.625	101,612		129,000
868030	Enumclaw	WA		03/27/2020	5.875	107,671		139,000
868031	Richmond	VA		03/27/2020	6.125	222,215		282,000
868032	Lake Dallas	TX		03/27/2020	5.500	187,945		275,000
868033	Durham	NC		03/27/2020	6.250	145,109		189,000
868034	Dayton	OH		03/27/2020	6.375	82,751		105,000
868035	Williamstown	NJ		03/27/2020	5.500	99,887		133,000
868036	Jersey City	NJ		03/27/2020	5.875	315,479		425,000
868037	Atlanta	GA		03/27/2020	5.375	98,455		125,000
868038	Louisville	KY		03/27/2020	5.250	116,142		158,000
868039	Sacramento	CA		03/27/2020	6.125	150,792		214,000
868040	Independence	MO		03/27/2020	5.875	105,160		145,000
868041	Independence	MO		03/27/2020	6.125	90,709		115,000
868042	Crosby	TX		03/27/2020	5.750	143,384		182,000
868043	Decatur	TN		03/27/2020	6.125	106,484		135,000
868044	Madisonville	TN		03/27/2020	5.875	154,585		196,000
868045	Washington	DC		03/27/2020	5.750	232,391		340,000
868046	Philadelphia	PA		03/27/2020	5.875	205,061		260,000
868047	Tucson	AZ		03/27/2020	5.875	191,738		229,000
868048	College Place	WA		03/27/2020	5.750	239,542		335,000
868049	East Palatka	FL		03/27/2020	6.375	82,829		105,000
868050	Waterbury	CT		03/27/2020	5.000	149,377		245,000
868051	Waterbury	CT		03/27/2020	5.000	152,426		250,000

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**SCHEDULE B - PART 2**

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
868052	Paterson	NJ		03/27/2020	6.000	248,452		315,000
868053	Glen Burnie	MD		03/27/2020	5.250	181,039		265,000
868054	Asbury Park	NJ		03/27/2020	5.875	393,942		500,000
868055	Allentown	PA		03/27/2020	5.875	123,037		180,000
868056	East Point	GA		03/27/2020	6.250	147,665		195,000
868057	New Brunswick	NJ		03/27/2020	5.125	154,353		245,000
868058	Spring	TX		03/27/2020	6.000	136,455		176,000
868059	Collingdale	PA		03/27/2020	6.000	131,877		165,000
868060	Baytown	TX		03/27/2020	5.875	156,162		198,000
868061	Lakewood	CO		03/27/2020	5.750	496,855		630,000
868062	Center Point	AL		03/27/2020	5.625	125,580		150,000
868063	Baltimore	MD		03/27/2020	5.750	188,757		240,000
868064	Baltimore	MD		03/27/2020	6.125	89,131		113,000
868065	Baltimore	MD		03/27/2020	6.125	86,765		110,000
868066	Baltimore	MD		03/27/2020	6.125	88,343		112,000
868067	Wonder Lake	IL		03/27/2020	6.125	78,875		100,000
868068	Blackwood	NJ		03/27/2020	5.750	158,257		215,000
868069	Spokane	WA		03/27/2020	5.750	109,361		160,000
868070	Spokane	WA		03/27/2020	5.750	105,943		155,000
868071	Sewell	NJ		03/27/2020	6.250	100,672		119,900
868072	Missouri City	TX		03/27/2020	5.375	117,755		200,000
868073	Weaverville	NC		03/27/2020	6.000	303,663		385,000
868074	St Petersburg	FL		03/27/2020	5.625	279,657		350,000
868075	Trenton	NJ		03/27/2020	5.500	157,190		230,000
868076	Troy	NY		03/27/2020	5.625	185,063		220,000
868077	Crestview	FL		03/27/2020	6.500	98,398		125,000
868078	Markham	IL		03/27/2020	6.000	134,085		170,000
868079	Fairport	NY		03/27/2020	5.500	97,784		155,000
868080	Kannapolis	NC		03/27/2020	6.375	110,965		132,000
868081	Kannapolis	NC		03/27/2020	6.000	113,463		135,000
868082	Lombard	IL		03/27/2020	5.875	236,609		300,000
868083	Hammond	IN		03/27/2020	5.625	136,464		163,000
868084	Gloucester City	NJ		03/27/2020	6.125	81,506		110,000
868085	Norman	OK		03/27/2020	6.250	102,151		129,500
868086	Baltimore	MD		03/27/2020	5.000	177,019		241,000
868087	Philadelphia	PA		03/27/2020	5.625	217,133		295,000
868088	Newark	NJ		03/27/2020	5.875	195,070		265,000
868089	Chicago	IL		03/27/2020	5.625	110,287		145,000
868090	Chicago	IL		03/27/2020	6.000	92,545		110,000
868091	New Lenox	IL		03/27/2020	5.875	131,712		167,000
868092	Arlington	TX		03/27/2020	5.750	118,854		175,000
868093	Merrionette Park	IL		03/27/2020	6.000	114,136		145,000
868094	Riverdale	IL		03/27/2020	6.125	82,032		120,000
868095	Indianapolis	IN		03/27/2020	5.625	97,683		124,000
868096	Chicago	IL		03/27/2020	5.750	119,876		152,000
868097	Pegram	TN		03/27/2020	4.875	165,871		380,000
868098	Pensacola	FL		03/27/2020	5.375	88,316		105,000
868099	Decatur	GA		03/27/2020	5.625	134,591		160,000
868100	Birmingham	AL		03/27/2020	6.000	120,308		143,000
868101	Dallas	TX		03/27/2020	5.875	156,991		200,000
868102	Crestview	FL		03/27/2020	6.250	104,912		135,000
868103	Birmingham	AL		03/27/2020	5.500	261,282		350,000
868104	Birmingham	AL		03/27/2020	4.750	165,547		210,000
868105	Matteson	IL		03/27/2020	6.125	98,597		125,000
868106	Fort Walton Beach	FL		03/27/2020	6.500	85,040		108,000
868107	Coram	NY		03/27/2020	5.625	154,569		210,000
868108	Newark	NJ		03/27/2020	5.250	272,031		345,000
868109	Evergreen Park	IL		03/27/2020	5.250	115,646		175,000
868110	Broadview	IL		03/27/2020	5.750	142,900		194,000
868111	Oak Lawn	IL		03/27/2020	5.500	125,857		171,000
868112	Lansing	IL		03/27/2020	6.125	91,498		116,000
868113	East Falmouth	MA		03/27/2020	5.625	276,277		330,000
868114	Bellwood	IL		03/27/2020	5.875	184,029		250,000
868115	Trenton	NJ		03/27/2020	6.250	105,175		125,000
868116	Lake Zurich	IL		03/27/2020	5.750	129,840		190,000

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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								
868117	Crestwood		IL		03/27/2020	5.875	102,531		130,000
BGA0RD9U0	Various		US		01/07/2020	3.570	30,000,000		43,478,261
<b>0399999. Mortgages in good standing - Residential mortgages-all other</b>							<b>94,375,395</b>		<b>133,073,838</b>
2379301	New York		NY		01/16/2020	2.650	94,404,249		996,000,000
5300043	Dallas		TX		03/28/2019	6.750		84,259	70,880,000
5300045	Maspeth		NY		06/06/2019	4.350		2,530,460	109,200,000
5300079	Mission Viejo		CA		01/24/2020	3.740	44,004,000		129,400,000
5300080	Buellton		CA		02/12/2020	4.350	11,998,800		68,000,000
5300082	San Diego		CA		01/22/2020	2.300	9,008,340		51,750,000
5300084	Baytown		TX		03/25/2020	3.800	15,500,000		43,400,000
5300085	Redmond		WA		03/17/2020	3.500	15,000,000		70,190,000
00018-0312	Brooklyn		NY		03/14/2019	2.350		309,791	235,000,000
00019-0267	Denver		CO		03/03/2020	3.950	19,125,192		84,300,000
5300083	Palmdale		CA		02/04/2020	4.500	18,453,913		39,900,000
5300049	Houston		TX		06/27/2019	4.500		307,785	84,000,000
5300050	Arlington		TX		07/01/2019	5.050		117,173	17,870,000
5300065	Houston		TX		10/28/2019	3.990		196,374	46,200,000
005300017A	Garland		TX		06/28/2018	4.500		2,145,240	191,830,000
700251	New York		NY		06/01/2018	5.505		59,830	160,833
77000317	San Diego		CA		06/01/2018	4.340		11,133,277	20,887,949
5300086	Irvine		CA		03/05/2020	3.970	10,817,664		14,800,000
5300081	Little Rock		AR		01/15/2020	3.750	11,000,000		15,100,000
5300041	Jacksonville		FL		03/28/2019	5.870		1,572,144	3,402,173
<b>0599999. Mortgages in good standing - Commercial mortgages-all other</b>							<b>249,312,158</b>	<b>18,456,333</b>	<b>2,292,270,955</b>
BGA0JM2F9	Garland		TX		06/28/2018	7.500		294,480	402,845
BGA0JM2E2	Garland		TX		06/28/2018	7.500		588,770	905,800
<b>0699999. Mortgages in good standing - Mezzanine Loans</b>								<b>883,250</b>	<b>1,308,645</b>
<b>0899999. Total Mortgages in good standing</b>							<b>343,687,553</b>	<b>19,339,583</b>	<b>2,426,653,439</b>
<b>1699999. Total - Restructured Mortgages</b>									
<b>2499999. Total - Mortgages with overdue interest over 90 days</b>									
<b>3299999. Total - Mortgages in the process of foreclosure</b>									
<b>3399999 - Totals</b>							<b>343,687,553</b>	<b>19,339,583</b>	<b>2,426,653,439</b>

**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)					
80515172	Bellevue	WA		10/09/2015		19,263,797							92,648			
80515357	Jersey City	NJ		07/01/2014		25,772,410		13,091			13,091					
80519514	Denver	CO		12/01/2017		11,200,000							47,632			
88128	Greenville	SC		06/26/2012		252,698		(2,099)			(2,099)		71,577			
88162	Idaho Falls	ID		06/26/2012		243,530		(2,120)			(2,120)		76,712			
88278	Bellingham	WA		06/26/2012		347,970		(2,336)			(2,336)		61,159			
88527	Rutherford	NJ		06/26/2012		1,161,943		(8,937)			(8,937)		88,243			
88527A	Rutherford	NJ		06/26/2012		195,447		(1,013)			(1,013)		15,347			
88733	Akron	OH		06/26/2012		417,363		(1,462)			(1,462)		92,779			
88739	Roanoke	VA		06/26/2012		2,453,699		(10,065)			(10,065)		178,162			
88740	Virginia Beach	VA		06/26/2012		1,357,778		(5,570)			(5,570)		98,588			
88742	Renton	WA		06/26/2012		2,890,257		(11,335)			(11,335)		203,914			
88814	Spokane	WA		06/26/2012		809,265		(3,102)			(3,102)		52,316			

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
88841	Mooreville	NC		06/26/2012		2,010,927		(11,005)			(11,005)		117,403			
88855	Discovery Bay	CA		06/26/2012		1,410,596		(6,139)			(6,139)		86,117			
88946	Totowa	NJ		06/26/2012		859,543		(2,172)			(2,172)		48,922			
88979	N Little Rock	AR		06/26/2012		1,010,101		(5,249)			(5,249)		54,572			
89075	Maryville	TN		06/26/2012		1,036,559		(4,272)			(4,272)		49,600			
2379301	New York	NY		02/01/2020									1,233,759			
5300045	Maspeth	NY		06/06/2019		17,086,500							79,894			
5300073	Houston	TX		12/30/2019		25,003,035							2,500			
30270374	Raleigh	NC		06/01/2018		12,450,718							55,404			
77000281	Washington	DC		06/01/2018		20,199,884							129,065			
77000209	Miami	FL		06/01/2018		21,927,173							125,105			
77000297	Baltimore	MD		06/01/2018		36,065,531							218,614			
77000300	Centreville	VA		06/01/2018		31,530,860							194,955			
77000301	Edmonds	WA		06/01/2018		31,230,391							193,010			
77000302	Santa Barbara	CA		06/01/2018		9,781,984							59,296			
77000319	Newport Beach	CA		06/01/2018		16,799,154							116,620			
77000320	Irvine	CA		06/01/2018		16,800,245							116,620			
77000351	West Hartford	CT		06/01/2018		32,919,963							198,415			
77000352	Santa Clara	CA		06/01/2018		23,905,874							143,956			
77000367	Washington	DC		06/01/2018		15,634,977							75,447			
700251	New York	NY		06/01/2018		20,276,097							111,984			
30270018	New York	NY		06/01/2018		21,639,598							137,809			
77000317	San Diego	CA		06/01/2018		27,296,321							101,663			
77000401	Charleston	SC		06/01/2018		21,704,739							129,466			
77000409	Laurel	MD		06/01/2018		22,376,408							111,042			
77000410	Glen Mills	PA		06/01/2018		28,772,632							153,939			
5300081	Little Rock	AR		01/15/2020									32,296			
BGA01XA32	Placentia	CA		08/22/2013		5,941,560							12,621			
0299999. Mortgages with partial repayments						532,037,527		(63,785)			(63,785)		5,169,171			
0599999 - Totals						532,037,527		(63,785)			(63,785)		5,169,171			

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
BRTWBW-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU		LUX	GCO Lux GP S.a.r.l.		08/09/2019	1		649,903			3.420
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat		10/28/2015	1		201,269			0.171
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Magnetar Financial LLC		05/26/2015	1		177,862			2.781
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,029,034			XXX
000000-00-0	Life Settlements	Various	US	DIRECT		05/01/2013			1,182,535			XXX
4699999. Any Other Class of Assets - Unaffiliated									1,182,535			XXX
4899999. Total - Unaffiliated									2,211,569			XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									2,211,569			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	9-14 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 Recogn-ized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BRTWBW-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU			DIRECT	08/09/2019	02/12/2020	263,210	(1,611)					(1,611)	261,599	330,847	69,248	69,248		
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	02/25/2020	30,665							30,665	30,665				
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	02/28/2020	188,916							188,916				188,916	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									482,791	(1,611)			(1,611)	481,180	361,512	69,248	69,248	188,916	
638671-AK-3	NATIONWIDE MUT INS CO SUB CORP BND 144A		OH	WELLS FARGO SECURITIES	12/31/2019	01/03/2020	1,699,982		(368)				(368)	1,699,614	1,713,330	13,716	13,716	36,979	
2799999. Surplus Debentures, etc - Unaffiliated									1,699,982		(368)		(368)	1,699,614	1,713,330	13,716	13,716	36,979	
4899999. Total - Unaffiliated									2,182,773	(1,611)	(368)		(1,979)	2,180,794	2,074,842	82,964	82,964	225,895	
4999999. Total - Affiliated																			
5099999 - Totals									2,182,773	(1,611)	(368)		(1,979)	2,180,794	2,074,842	82,964	82,964	225,895	

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND		03/04/2020	DIRECT		6,969,465	5,370,000	48,684	1
912810-SJ-8	UNITED STATES TREASURY SENIOR GOVT BND		03/04/2020	DIRECT		978,073	855,000	951	1
912810-SL-3	UNITED STATES TREASURY SENIOR GOVT BND		03/10/2020	Various		142,053,346	120,000,000	159,341	1
912828-4V-9	UNITED STATES TREASURY SENIOR GOVT BND		03/18/2020	DIRECT		29,263,675	25,000,000	63,187	1
912828-5M-8	UNITED STATES TREASURY SENIORGOVTBND		03/04/2020	DIRECT		942,813	800,000	7,555	1
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND		03/18/2020	DIRECT		16,926,717	15,635,000	106,524	1
912828-YS-3	UNITED STATES TREASURY SENIOR GOVT BND		01/29/2020	MORGAN STANLEY & CO. INC		151,905	150,000	548	1
912828-Z9-4	UNITED STATES TREASURY SENIOR GOVT BND		03/10/2020	Various		237,287,109	220,000,000	212,225	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						434,573,103	387,810,000	599,015	XXX
500630-CC-0	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D.	03/04/2020	DIRECT		545,899	500,000	2,188	1FE
500630-C6-1	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D.	03/04/2020	DIRECT		607,628	548,000	8,631	1FE
500630-CU-0	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D.	03/04/2020	DIRECT		416,202	392,000	6,321	1FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>						1,569,729	1,440,000	17,140	XXX
341530-0P-4	FLORIDA ST BRD ED MUNI BND 5.000% 06/		03/12/2020	BARCLAYS CAPITAL		125,113	100,000	1,458	1FE
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						125,113	100,000	1,458	XXX
3130AJ-BM-0	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/02/2020	CANTOR FITZGERALD SECURITIES		999,500	1,000,000		1FE
3130AJ-BV-0	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/02/2020	DIRECT		2,000,000	2,000,000		1FE
3130AJ-BZ-1	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/02/2020	DEUTSCHE BANK AG		4,000,000	4,000,000		1FE
3130AJ-CP-2	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/03/2020	WELLS FARGO SECURITIES		500,000	500,000		1FE
3130AJ-D7-1	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/06/2020	Various		500,000	500,000		1FE
3130AJ-D8-9	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/12/2020	Various		450,000	450,000		1FE
3130AJ-D9-7	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/05/2020	CITICORP SECURITIES MARKETS		1,249,375	1,250,000		1FE
3130AJ-EM-7	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/12/2020	WELLS FARGO SECURITIES		499,375	500,000		1FE
3133EK-2P-0	FEDERAL FARM CREDIT BANKS FUND SENIOR AG		02/26/2020	J.P. MORGAN SECURITIES INC		1,579,755	1,500,000	14,438	1
3136B9-JY-4	FNMA 20-20 AGENCY CMO 200-CZ 2.500% 04		03/12/2020	WELLS FARGO SECURITIES		248,125	250,000	521	1
3140HX-4D-9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		02/26/2020	DIRECT		500,938	500,000	867	1
38611T-DL-8	GRAND PARKWAY TRANSPORTATION C SUB MUNIT		02/21/2020	DIRECT		4,561,058	4,535,000		1FE
64990G-A6-9	DORMITORY AUTHORITY OF STATE O MUNITAX		02/26/2020	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000		1FE
663903-JO-6	NORTHEAST OHIO REGL SVIR DIST MUNITAX BN		03/03/2020	BANC OF AMERICA SECURITIES LLC		1,048,380	1,000,000	2,667	1FE
664754-6X-1	NORTHERN ARIZ UNIV MUNITAX BND 3.207%		03/17/2020	DIRECT		90,450	100,000	134	1FE
677071-AC-6	CHANA MILITARY CMNTYS LLC HAWA SENIOR MU		03/05/2020	DIRECT		147,472	100,000	2,718	1
880591-EJ-7	TENNESSEE VALLEY AUTHORITY TVA 4.625%		01/09/2020	DIRECT		2,760,640	2,000,000	29,549	1
BRW2NR-9G-2	FEDERAL NATIONAL MORTGAGE ASSO GENERICMB		03/06/2020	DIRECT		100,563	100,000	202	1
BRW2Y3-4Z-6	FRRE6048 GENERICMBS 2.500% 04/01/50		03/12/2020	BANC OF AMERICA SECURITIES LLC		2,496,484	2,500,000	2,431	1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						26,732,115	25,785,000	53,527	XXX
00206R-DS-8	AT&T INC SENIOR CORP BND 5.450% 03/01/		03/11/2020	J.P. MORGAN SECURITIES INC		12,573,200	10,000,000	18,167	2FE
00914A-AB-8	AIR LEASE CORPORATION SENIOR CORP BND M		01/17/2020	BARCLAYS CAPITAL		4,224,920	4,000,000	21,250	2FE
01400E-AA-1	ALCON FINANCE CORP SENIOR CORP BND 144A		03/18/2020	DIRECT		835,010	800,000	10,694	2FE
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		01/10/2020	CITIGROUP GLOBAL MKT INC		11,026,323	9,814,000	195,190	2FE
02079K-AC-1	ALPHABET INC SENIOR CORP BND 1.998% 08		03/04/2020	DIRECT		520,553	500,000	527	1FE
02148K-AJ-3	CIALT 2006-40T1 CIALT 06-40T 1.347% 01		02/25/2020	Interest Capitalization		1,924	1,924		1FM
02152B-AU-1	COUNTRYWIDE ALTERNATIVE LOAN T ABS 07-H		03/18/2020	MORGAN STANLEY & CO. INC		8,825,973	11,575,047	14,637	1FE
02313S-BN-5	AMAZON.COM INC SENIOR CORP BOND 5.200%		03/04/2020	DIRECT		840,193	700,000	9,201	1FE
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		03/26/2020	BK AMER MERRILL LYNCH		4,500,000	6,428,571	957	1FM
03330K-AA-8	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		03/04/2020	GREENSLUDGE		49,000,000	49,000,000		1FE
03330K-AG-5	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		03/04/2020	GREENSLUDGE		19,000,000	19,000,000		1FE
03332A-AA-8	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		02/14/2020	Various		16,000,000	16,000,000		1FE
03332A-AC-4	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		02/14/2020	Various		7,000,000	7,000,000		1FE
03332A-AQ-3	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		02/28/2020	Various		7,646,250	7,500,000		1FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP		03/04/2020	DIRECT		545,267	450,000	1,939	2FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		03/04/2020	DIRECT		350,619	300,000	5,068	2FE
037411-BG-9	APACHE CORPORATION SENIOR CORP BND 5.3		01/22/2020	DIRECT		5,477,400	5,000,000	17,090	2FE
037833-CJ-7	APPLE INC SENIOR CORP BND 3.350% 02/09		03/04/2020	DIRECT		1,111,833	1,000,000	2,326	1FE
037833-CR-9	APPLE INC SENIOR CORP BND 3.200% 05/11		03/18/2020	DIRECT		437,902	400,000	4,516	1FE
04351L-AB-6	ASCENSION HEALTH ALLIANCE SENIOR CORP BN		03/04/2020	DIRECT		2,686,193	2,165,000	25,860	1FE
05492T-AM-2	BBOMS 20-C6 SUB CMB 20-C6-E 144A 2.40		02/25/2020	DIRECT		2,483,438	3,000,000	5,200	2FE
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 4.074%		03/01/2020	Interest Capitalization		355,702	355,702		1FM
05723K-AE-0	BAKER HUGHES A GE COMPANY LLC SENIOR COR		03/04/2020	DIRECT		1,087,805	1,025,000	7,506	1FE
05954D-AR-7	BANK OF AMERICA FUNDING CORP RMBS -E-8		03/16/2020	AMHERST PIERPONT SECUI		2,914,046	3,479,458	6,524	1FE
05970B-AB-6	BAFC 2015-R9 ABS 2017-2A CR 144A 2.773		02/01/2020	Interest Capitalization		52,657	52,657		1FM

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
05990T-AM-9	BAFC 15-R2 SUB RMBS 15-R2 3A3 144A 2.2		03/18/2020	AMHERST PIERPONT SECUI		2,920,523	4,425,035	6,666	1FM
05990T-BB-2	BAFC 15-R2 CMO 15-R2-8A2 144A 3.206% 0		03/18/2020	CITIGROUP GLOBAL MKT INC		2,089,329	2,862,095	14,250	1FM
06051G-JA-8	BANK OF AMERICA CORP SENIOR CORP BND MT		03/17/2020	BA SECURITIES		20,000,000	20,000,000		1FE
06541X-AX-8	BANKBANK 17-BNK7 SUB CMBS BNK7-E 144A		02/03/2020	DIRECT		3,884,375	5,000,000	1,799	3FE
06650A-AW-7	BANK 17-BNK8 SUB CMBS BNK8-E 144A 2.80		01/30/2020	WELLS FARGO SECURITIES		1,515,078	2,000,000	311	1FM
08161N-AY-3	BMARK 20-B16 SUB CMBS 0-B16-E 144A 2.5		01/30/2020	DIRECT		2,472,188	3,000,000	2,292	2FE
084670-BS-6	BERKSHIRE HATHAWAY INC SENIOR CORP BND		03/04/2020	DIRECT		404,045	370,000	5,428	1FE
10004*-AA-3	SUNPOWER SUNSHINE PRIVATE TERM LOAN 4		01/13/2020	SPEC FIN		27,152,712	27,152,712		2PL
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		01/13/2020	J.P. MORGAN SECURITIES INC		9,935,112	8,800,000	71,413	1FE
10373Q-AW-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		03/04/2020	DIRECT		1,373,473	1,300,000	11,149	1FE
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		03/04/2020	DIRECT		529,787	468,000	1,394	1FE
12510H-AJ-9	CAPITALAUTOMOTIVEREITCAUTO_ABS TO 4-B3		03/04/2020	DIRECT		5,198,438	5,000,000	17,875	2FE
125523-CJ-7	HALFMOON PARENT INC SENIOR CORP BND 3.		03/05/2020	Various		2,272,826	2,250,000		2FE
126307-BA-4	CSC HOLDINGS LLC SENIOR CORP BND 144A		02/28/2020	CITIGROUP GLOBAL MKT INC		6,360,000	6,000,000	46,000	4FE
12648J-GG-0	CSMC 14-4R RMBS 4R-242 144A 8.972% 07/		03/05/2020	CREDIT SUISSE ZURICH		3,493,213	8,233,443	18,537	1FE
12648W-AY-8	CREDIT SUISSE MORTGAGE CAPITAL RMBS 7R-4		01/27/2020	AMHERST PIERPONT SECUI		5,634,655	16,249,896	1,836	1FE
12649F-BU-1	CREDIT SUISSE MORTGAGE CAPITAL RMBS 1R-6		02/11/2020	CREDIT SUISSE ZURICH		4,380,000	12,000,000	10,778	1FE
12649W-BA-8	CREDIT SUISSE MORTGAGE CAPITAL RMBS 3R-6		03/09/2020	CREDIT SUISSE ZURICH		4,158,449	5,657,753	14,722	1FE
126694-MS-4	CIHL 2005-26 1A8 CMO_05-26 1A8 5.500%		01/01/2020	Interest Capitalization		3	3		1FM
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO		03/16/2020	Various		258,804	250,000	2,134	1FE
14448C-AC-8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		03/11/2020	BK AMER MERRILL LYNCH		4,893,150	5,000,000	7,949	2FE
149123-CG-4	CATERPILLAR INC SENIOR CORP BND 2.600%		01/13/2020	J.P. MORGAN SECURITIES INC		9,942,100	9,800,000	82,102	1FE
17275R-AW-2	CISCO SYSTEMS INC SENIOR CORP BND 3.50		03/04/2020	DIRECT		1,887,369	1,700,000	13,057	1FE
20271R-AP-5	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO		03/04/2020	DIRECT		3,440,620	3,400,000	40,701	1FE
21688A-AE-2	RABOBANK NEDERLAND (NY BRANCH) RABOBANKN		03/04/2020	DIRECT		1,581,199	1,460,000	14,998	1FE
21688A-AL-6	RABOBANK NEDERLAND (NY BRANCH) SENIORCOR		03/04/2020	DIRECT		990,576	950,000	3,919	1FE
22546Q-AP-2	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO		03/04/2020	DIRECT		788,564	725,000	12,776	1FE
228187-AB-6	GROVIN AMERICAS LLC SENIOR CORP BND 4.7		02/28/2020	MORGAN STANLEY & CO. INC		2,070,000	2,000,000	8,444	3FE
23338V-AB-2	DTE ELECTRIC CO SECURED CORP BND 3.650		03/04/2020	DIRECT		1,304,489	1,202,000	20,596	1FE
23338V-AC-0	DTE ELECTRIC COMPANY SECURED CORP BND		03/04/2020	DIRECT		299,595	275,000	77	1FE
25151U-AA-5	DEUTSCHE ALT-A SECURITIES INC RMBS 07-A		03/30/2020	WELLS FARGO SECURITIES		3,280,000	4,000,000	853	1FM
25151V-AA-3	DEUTSCHE ALT-A SECURITIES INC RMBS 07-0A		03/13/2020	AMHERST PIERPONT SECUI		3,913,795	5,288,913	5,482	1FM
254687-DR-4	WALT DISNEY CO SENIOR CORP BND 7.280%		03/04/2020	DIRECT		560,844	400,000	5,177	1FE
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND		03/11/2020	CREDIT SUISSE ZURICH		11,476,100	10,000,000	177,623	2FE
29364W-AW-8	ENTERGY LOUISIANA LLC SECURED CORP BND		03/18/2020	DIRECT		329,987	300,000	4,523	1FE
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR		01/06/2020	CITICORP SECURITIES MARKETS		4,995,503	5,025,000		2FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		01/06/2020	CITICORP SECURITIES MARKETS		9,936,000	10,000,000		2FE
30231G-AT-9	EXXON MOBIL CORP SENIOR CORP BND 3.043		03/04/2020	DIRECT		1,427,797	1,315,000	333	1FE
30231G-BF-8	EXXON MOBIL CORP SENIOR CORP BND 4.227		03/18/2020	Various		3,739,028	3,750,000	88	1FE
31431B-AC-3	FEDNAT HOLDING CO SENIOR CORP BND 144A		03/05/2020	Tax Free Exchange		3,069,956	3,000,000	106,250	2PL
32029G-AA-2	FFML 07-FF2 ABS FF2-A1 1.087% 03/25/37		03/16/2020	MORGAN STANLEY & CO. INC		6,913,758	10,396,629	11,225	1FE
33735B-BH-7	WACHOVIA CORP CORP BOND 7.574% 08/01/2		03/04/2020	DIRECT		3,246,297	2,505,000	17,392	2FE
337738-AU-2	FISERV INC SENIOR CORP BND 3.500% 07/0		01/13/2020	J.P. MORGAN SECURITIES INC		14,932,041	14,100,000	19,192	2FE
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY SENIOR CO		03/18/2020	DIRECT		549,992	500,000	5,167	2FE
360271-AL-4	FULTON FINL CORP SRSUB CORP BND 3.250%		02/26/2020	Various		10,000,000	10,000,000		2FE
360271-AM-2	FULTON FINL CORP SRSUB CORP BND 3.750%		02/26/2020	US BANKCORP PIPER JAFFRAY TRUS		2,000,000	2,000,000		2FE
36249X-AG-7	GS MORTGAGE SECURITIES CORPORA SUB RMBS		03/11/2020	AMHERST PIERPONT SECUI		6,924,952	9,373,878	8,149	1FM
36249X-AH-5	GS MORTGAGE SECURITIES CORPORA SUBHOLEC		03/12/2020	CREDIT SUISSE ZURICH		4,030,307	5,200,397	5,319	1FM
36258Y-AE-8	GSMIS 20-GC45 SUB CMBS GC45-E 144A 2.85		01/27/2020	DIRECT		2,010,653	2,362,000	5,423	2FE
402479-CF-4	GULF PWR CO SENIOR CORP BND 3.300% 05/		03/04/2020	DIRECT		504,634	465,000	4,007	1FE
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND 5.		02/04/2020	GOLDMAN SACHS & CO.		5,670,500	5,000,000	56,250	2FE
41652P-AC-3	HARTFORD HEALTHCARE CORP SENIOR MUNI BND		01/24/2020	DIRECT		10,153,200	10,000,000		1FE
42806D-BK-4	HERTZ VEHICLE FINANCING LLC HE ABS 17-2		03/17/2020	BK AMER MERRILL LYNCH		8,288,044	10,185,000	45,968	3FE
42806D-CG-2	HERTZ VEHICLE FINANCING II LP ABS II 19-		03/17/2020	Various		18,432,658	22,651,500	96,042	3FE
428236-BR-3	HP INC CORP BND 6.000% 09/15/41		01/29/2020	DIRECT		5,799,200	5,000,000	115,000	2FE
45257E-AC-8	IMPAC SECURED ASSETS CORP INSA ABS 5-1A		03/17/2020	MORGAN STANLEY & CO. INC		16,823,545	20,060,665	22,660	1FM
472319-AM-4	JEFFERIES GROUP LLC SRUNSEC CORP BND 6		01/30/2020	DIRECT		3,470,115	2,750,000	6,455	2FE
478160-BY-9	JOHNSON & JOHNSON SENIOR CORP BND 2.45		03/04/2020	DIRECT		2,746,671	2,580,000	527	1FE
478160-CF-9	JOHNSON & JOHNSON SENIOR CORP BND 3.62		03/04/2020	DIRECT		2,241,523	1,950,000	196	1FE
48305Q-AC-7	KAISER FOUNDATION HOSPITALS SENIOR CORP		03/04/2020	DIRECT		1,545,571	1,400,000	15,068	1FE
491674-BG-1	KENTUCKY UTILITIES COMPANY CORP BOND 5		01/15/2020	Various		25,311,200	20,000,000	216,389	1FE





STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		01/31/2020	PIK BOND ADJUSTMENT		168,004	168,004		1FE
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		01/01/2020	Interest Capitalization		(2,403)	(2,403)		1FE
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND 6.932% 02/28/4		03/25/2020	PIK BOND ADJUSTMENT		61,759	61,759		2FE
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND 6.932% 02/28/4		01/01/2020	Interest Capitalization		(22,441)	(22,441)		2FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		03/26/2020	SPEC FIN		5,034,333	5,034,333		1FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		02/04/2020	Various		72,789,333	72,789,333		1FE
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		03/26/2020	SPEC FIN		173,598	173,598		1FE
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		02/04/2020	Various		2,509,977	2,509,977		1FE
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		03/26/2020	SPEC FIN		289,330	289,330		2FE
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		02/04/2020	Various		4,183,295	4,183,295		2FE
BGA0MX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%		03/26/2020	SPEC FIN		257,464	257,464		5FE
BGA0MX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%		02/04/2020	Forethought Life Insurance Company		5,136,924	5,136,924		5FE
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN 4.000%		03/27/2020	SPEC FIN		3,902,892	3,902,892		2FE
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.750%		03/27/2020	SPEC FIN		41,294,288	41,294,288		1FE
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN 4.500%		03/27/2020	SPEC FIN		1,922,965	1,922,965		3FE
BGA0NS-GE-9	MACT TRUST MACT_19-1 TERM LOAN 0.000%		03/12/2020	SPEC FIN		147,546	147,546		5FE
BGA0QT-JL-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		01/17/2020	SPEC FIN		27,438,586	27,438,586		1FE
BGA0QV-SJ-5	ALTUS GSO TERM LOAN CLASS A TERM LOAN		03/20/2020	SPEC FIN		4,896,883	4,921,491		1FE
BGA0RR-RY-1	GORILLA INVESTOR LLC TERM LOAN 5.191%		03/13/2020	CREDIT		37,000,000	37,000,000		1FE
BGA0S4-ZL-0	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		42,903,569	42,903,569		1FE
BGA0S4-ZM-8	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		30,503,667	30,503,667		1FE
BGA0S4-ZN-6	SLMSTL TRUST 2020-A B PRIVATE TERM LOAN		02/20/2020	SPEC FIN		2,318,123	2,318,123		2FE
BGA0S4-ZP-1	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		2,318,123	2,318,123		3FE
BGA0S4-ZQ-9	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		772,708	772,708		4FE
BGA0S4-ZR-7	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		5,123,629	5,123,629		5FE
BGA0S4-ZT-3	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		42,944,697	42,944,697		1FE
BGA0S4-ZU-0	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		30,342,356	30,342,356		1FE
BGA0S4-ZV-8	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		2,314,328	2,314,328		2FE
BGA0S4-ZW-6	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		2,314,328	2,314,328		3FE
BGA0S4-ZX-4	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		771,443	771,443		4FE
BGA0S4-ZY-2	SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN		02/20/2020	SPEC FIN		5,115,613	5,115,613		1FE
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/03/2020	DIRECT		4	4		1FE
780082-AD-5	ROYAL BANK OF CANADA SUB CORP BND MTN	A.	03/04/2020	DIRECT		3,037,380	2,625,000	12,545	1FE
98417E-AN-0	GLENORE FINANCE CANADA LTD SENIOR CORP	A.	01/24/2020	DIRECT		4,692,000	4,000,000	48,667	2FE
033296-AS-3	ANCHORAGE CREDIT FUNDING LTD A ABS F_15-	D.	02/06/2020	SANDLER ONEIL & PARTNERS		2,016,000	2,000,000	2,600	1FE
03329L-AS-0	ANCHORAGE CREDIT FUNDING 2 LTD ABS F_15-	D.	02/27/2020	Various		36,106,800	36,000,000	8,292	1FE
03329L-AY-7	ANCHORAGE CREDIT FUNDING 2 LTD ABS F_15-	D.	01/17/2020	GREENSLEDGE		8,000,000	8,000,000		1FE
04941T-BC-3	ATLAS SENIOR LOAN FUND LTD ATC ABS_7R-B	D.	03/31/2020	MORGAN STANLEY & CO. INC		1,980,000	2,000,000	9,528	1FE
21685W-CJ-4	COOPERATIVE RABOBANK UA CORP BND MTN	D.	03/04/2020	DIRECT		2,633,551	1,830,000	26,688	1FE
251566-AA-3	DEUTSCHE TELEKOM AG SENIOR CORP BND 144A	D.	01/17/2020	Various		11,158,603	11,225,000	325	2FE
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN BD 8.750% 06	D.	03/18/2020	DIRECT		2,823,774	1,850,000	41,818	2FE
404280-AF-6	HSBC HOLDINGS PLC CORP BND 7.625% 05/1	D.	03/04/2020	DIRECT		824,652	575,000	13,031	1FE
404280-AH-2	HSBC HOLDINGS PLC CORP BND 6.500% 09/1	D.	03/04/2020	DIRECT		1,466,539	1,050,000	32,040	1FE
404280-AU-3	HSBC HOLDINGS PLC SUB CORP BND 4.250%	D.	03/04/2020	DIRECT		546,571	500,000	944	1FE
44933B-AA-3	TCG_15-2RA ABS 2RR-D 144A 8.796% 01/16	D.	01/22/2020	CITICORP SECURITIES MARKETS		1,425,000	1,500,000		3FE
456837-AH-6	ING GROEP NV SENIOR CORP BND 3.950% 03	D.	03/04/2020	DIRECT		3,282,639	2,950,000	50,170	1FE
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	03/11/2020	MORGAN STANLEY & CO. INC		12,349,100	10,000,000	18,400	2FE
92857W-BT-6	VODAFONE GROUP PLC SENIOR CORP BND 5.1	D.	03/11/2020	BARCLAYS CAPITAL		15,038,726	12,710,000	151,990	2FE
961214-CX-9	WESTPAC BANKING CORP SENIOR CORP BND 2	D.	03/04/2020	DIRECT		2,071,740	1,950,000	17,136	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,291,191,691	1,339,183,314	3,549,997	XXX
060505-FQ-2	BANK OF AMERICA CORP CAPSEC CORP BND 4		02/25/2020	WELLS FARGO SECURITIES		3,015,000	3,000,000	11,825	2FE
48128B-AG-6	JPMORGAN CHASE & CO SUB CORP BND 4.600		02/25/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	13,033	2FE
BRT4KK-TG-8	ALLIANZ SE SUB CORP BND MTN 3.875% Pe	D.	03/06/2020	DIRECT		3,743,000	3,800,000	1,227	1FE
4899999	Subtotal - Bonds - Hybrid Securities					9,845,000	9,800,000	26,085	XXX
38141G-XH-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		03/17/2020	GOLDMAN SACHS & CO.		87,299,520	88,000,000		1FE
5599999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					87,299,520	88,000,000		XXX
BGA0SA-X7-9	WELLS FARGO COMMERCIAL MORTGAG TERM LOA		02/24/2020	CRE		33,273,578	35,362,978	68,570	1FE
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					33,273,578	35,362,978	68,570	XXX
8399997	Total - Bonds - Part 3					1,884,609,849	1,887,481,292	4,315,792	XXX

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,884,609,849	1,887,481,282	4,315,792	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
BGAOFL-25-7	FEDERAL HOME LOAN BANK OF BOST		03/25/2020	LOANS	30,000,000	3,000,000			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,000,000	XXX		XXX
9799997. Total - Common Stocks - Part 3						3,000,000	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,000,000	XXX		XXX
9899999. Total - Preferred and Common Stocks						3,000,000	XXX		XXX
9999999 - Totals						1,887,609,849	XXX	4,315,792	XXX













STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
17323N-AB-9	OMLTI 2015-2 1A2 WHOLE CMO 1.147% 06/2		03/25/2020	Paydown			97,813	63,869	79,867		(79,867)		(79,867)						235	06/25/2047	1FM
17325F-AS-7	CITIBANK NA SENIOR CORP BND 3.650% 01/		01/14/2020	BNP PARIBAS		445,175	420,000	447,216	445,166		(252)		(252)		444,914		261	261	7,367	01/23/2024	1FE
191216-CL-2	COCA-COLA CO SENIOR CORP BND 1.750% 09		01/14/2020	Various		3,085,874	3,100,000	3,068,619	3,069,344		217		217		3,069,561		16,313	16,313	19,182	09/06/2024	1FE
20030N-BH-3	COMCAST CORPORATION SENIOR CORP BND 4.		02/03/2020	CITIGROUP GLOBAL MKT INC		26,101,020	22,000,000	25,499,804	25,499,241		(20,362)		(20,362)		25,478,880		622,140	622,140	519,444	01/15/2033	1FE
20030N-BX-8	COMCAST CORPORATION SENIOR CORP BND 3.		01/14/2020	MORGAN STANLEY & CO. INC		435,746	420,000	436,338	435,116		(150)		(150)		434,966		780	780	5,775	02/01/2024	1FE
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP BND 5.900%		02/03/2020	J.P. MORGAN SECURITIES INC		6,965,805	5,250,000	6,915,746	6,915,451		(10,027)		(10,027)		6,905,425		60,380	60,380	94,646	10/15/2032	1FE
20825C-AQ-7	CONOCOPHILLIPS CORP BND 6.500% 02/01/3		01/03/2020	MORGAN STANLEY & CO. INC		8,811,720	6,000,000	8,744,190	8,743,917		(1,637)		(1,637)		8,742,281		69,439	69,439	169,000	02/01/2039	1FE
21688A-AJ-1	RABOBANK NEDERLAND (NY BRANCH) SENIOR CO		01/14/2020	HSBC SECURITIES INC.		2,031,400	2,000,000	2,028,736	2,027,736		(545)		(545)		2,026,713		4,687	4,687	28,417	01/10/2022	1FE
22160K-AL-9	COSTCO WHOLESALE CORPORATION SENIOR CORP		01/07/2020	SUSQUEHANNA PARTNERS		435,091	420,000	435,834	434,706		(75)		(75)		434,632		459	459	1,636	05/18/2024	1FE
224044-CK-1	COX COMMUNICATIONS INC COXCOMMUNICATIONS		01/08/2020	SEAPORT GROUP		5,488,100	5,000,000	5,552,435	5,552,408		(240)		(240)		5,552,169		(64,069)	(64,069)	92,639	08/15/2047	2FE
22545X-AF-0	CSMC_07-C1 CSMC_07-C1 5.416% 02/15/40		01/01/2020	Paydown		4,020	4,020	3,907	4,020		4,020		4,020		4,020				18	02/15/2040	1FM
22546U-AA-6	CSRT 2013-A B SENIOR ABS 13-A-B 144A		01/25/2020	Paydown		114,693	114,693	110,060	108,325		6,368		6,368		114,693		717	717	1,017	01/25/2030	2FE
225470-M6-7	CREDIT SUISSE MORTGAGE CAPITAL RMBS_06-3		03/01/2020	Paydown		23,057	23,057	14,265	14,187		8,870		8,870		23,057		66	66	1,017	04/25/2036	1FM
22822V-AJ-0	CROWN CASTLE INTL CORP SENIOR CORP BND		02/12/2020	BA SECURITIES		388,016	375,000	384,724	384,431		(312)		(312)		384,119		3,897	3,897	6,858	07/15/2023	2FE
23242G-AE-4	CWALT 2006-0A16 CWALT_06-016 1.137% 10		03/25/2020	Paydown		381,649	381,649	183,751	211,597		170,051		170,051		381,649				1,093	10/25/2046	1FM
23245F-AC-7	CWALT 2006-0C10 CWALT_06-0C10 1.127% 1		03/25/2020	Paydown		187,023	243,704	190,245	199,245		(12,222)		(12,222)		187,023				715	11/25/2046	1FM
23245P-AA-9	COUNTRYWIDE ALTE CWALT_06-0A22 CMO 06-0A		03/25/2020	Paydown		260,569	260,569	190,370	174,234		86,335		86,335		260,569				694	02/25/2047	1FM
23332U-BU-7	DSL A 2004-AR4 1A RMBS_04-AR4 1A1A 1.47		03/19/2020	Paydown		834,250	834,250	814,290	812,996		21,254		21,254		834,250				3,908	01/19/2045	2FM
23332U-GM-0	DSL A MORTGAGE LOAN TRUST DSLA_ WHOLE CMO		03/01/2020	Paydown		806,446	806,446	513,927	542,754		263,692		263,692		806,446				4,502	04/19/2047	1FM
24242E-TG-4	JOHN DEERE CAPITAL CORP SENIOR CORP BND		01/14/2020	MORGAN STANLEY & CO. INC		431,487	420,000	431,844	430,738		(136)		(136)		430,602		885	885	4,247	03/06/2023	1FE
251508-AB-3	DALT_06-AR2 ABS R2-A12 1.127% 05/25/36		03/25/2020	Paydown		267,172	267,101	257,084	258,606		8,567		8,567		267,172				930	05/25/2036	1FM
25150R-AE-5	DBALT_06-AR6 ABS_06-AR6 A5 1.197% 02/2		03/25/2020	Paydown		198,329	198,329	147,924	163,353		(163,353)		(163,353)		198,329				514	02/25/2037	1FM
25150U-AA-6	DBALT 2007-0A2 A WHOLE CMO 07-0A2 2.73		03/01/2020	Paydown		375,390	375,390	281,214	290,374		85,016		85,016		375,390				1,850	04/25/2047	1FM
25150W-AA-2	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0		03/25/2020	Paydown		537,226	537,226	352,677	433,819		103,407		103,407		537,226				1,639	07/25/2047	1FM
25151V-AA-3	DEUTSCHE ALT-A SECURITIES INC RMBS_07-0A		03/25/2020	Paydown		7,496	7,496	5,547	1,949		1,949		1,949		7,496				11	02/25/2047	1FM
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1 1.247%		03/25/2020	Paydown		697,704	697,704	594,423	614,242		83,462		83,462		697,704				2,415	04/25/2037	1FM
25152B-AB-4	DBALT 2007-2 1A2 SENIOR ABS_07-2 1A2 1		03/25/2020	Paydown		422,756	420,575	345,387	358,554		64,202		64,202		422,756				2,010	09/25/2047	1FM
25466A-AK-7	DISCOVER BANK SENIOR CORP BND 3.350% 0		02/12/2020	SUSQUEHANNA PARTNERS		1,036,870	1,000,000	1,027,529	1,026,574		(1,006)		(1,006)		1,025,569		11,301	11,301	17,494	02/06/2023	2FE
254687-EH-5	WALT DISNEY CO SENIOR CORP BND 6.650%		01/03/2020	CITIGROUP GLOBAL MKT INC		7,456,800	5,000,000	7,432,625	7,432,343		(1,690)		(1,690)		7,430,653		26,147	26,147	48,028	11/15/2037	1FE
25468P-CW-4	TIWC ENTERPRISES 18 CORP SENIOR CORP BND		01/07/2020	TELKOM SOUTH AFRICA LTD		284,259	280,000	283,892	283,501		(26)		(26)		283,475		784	784	695	12/01/2022	1FE
25468P-DM-5	TIWC ENTERPRISES 18 CORP SENIOR CORP BND		01/29/2020	TELKOM SOUTH AFRICA LTD		420,693	420,000	414,750	414,993		58		58		415,050		5,643	5,643	3,885	07/30/2026	1FE
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		03/26/2020	Redemption 100.0000		1,168,346	1,168,346	1,168,346	1,168,346						1,168,346				9,506	11/30/2067	1FE
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		03/26/2020	Redemption 100.0000		863,774	863,774	863,774	863,774						863,774				7,028	11/30/2067	1FE
26362#-AC-7	DUBLINASSETHOLDINGS TERMLAN 0.000% 11		03/26/2020	Redemption 100.0000		5,538,385	5,538,385	5,538,385	5,538,385						5,538,385				45,187	11/30/2067	1FE
26362#-AD-5	DUBLINASSETHOLDINGS TERM LOAN 0.000%		03/26/2020	Redemption 100.0000		1,607,989	1,607,989	1,607,989	1,607,989						1,607,989				13,119	11/30/2067	1FE
26884A-AZ-6	ERP OPERATING LP CORP BND 4.625% 12/15		01/14/2020	MILLENNIUM ADVISORS, LLC		209,108	200,000	209,378	208,803		(212)		(212)		208,590		518	518	797	12/15/2021	1FE
26884L-AF-6	EQT CORP SRUNSEC CORP BND 3.900% 10/01		01/17/2020	MORGAN STANLEY & CO. INC		977,500	1,150,000	1,016,612	1,028,594		732		732		1,029,326		(51,826)	(51,826)	13,829	10/01/2027	2FE
26884T-AE-2	ERAC USA FINANCE LLC SENIOR CORP BND 144		01/06/2020	US BANCORP		2,761,728	2,175,000	2,760,005	2,759,961		(311)		(311)		2,759,650		2,078	2,078	38,402	03/15/2042	2FE
29273R-AS-8	ENERGY TRANSFER OPERATING LP SENIOR CORP		02/26/2020	BK AMER MERRILL LYNCH		11,406,340	11,000,000	11,267,850	11,267,639		(12,982)		(12,982)		11,254,657		151,683	151,683	226,600	02/01/2023	2FE
29364W-AK-4	ENTERGY LOUISIANA LLC SECURED CORP BND		02/03/2020	MORGAN STANLEY & CO. INC		519,935	450,000	515,300	513,874		(1,183)		(1,183)		512,691		7,243	7,243	6,345	11/01/2024	1FE
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP BND		02/03/2020	J.P. MORGAN SECURITIES INC		3,961,249	3,420,000	3,870,253	3,870,179		(2,513)		(2,513)		3,867,666		93,583	93,583	53,200	03/15/2033	1FE

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
30161M-AG-8	EXELON GENERATION COMPANY LLC EXELONGENE		01/03/2020	J.P. MORGAN SECURITIES		2,438,940	2,000,000	2,407,778	2,407,745				(198)	(198)	2,407,547		31,393	31,393	33,333	10/01/2039	2FE	
31431B-AA-7	FEDNAT HOLDING CO SENIOR CORP BND 144A		03/05/2020	Tax Free Exchange		3,069,956	3,000,000	3,075,000	3,071,595				(1,639)	(1,639)	3,069,956			106,250	03/15/2029	2PL		
316599-AE-9	FMIC 2006-3 2A4 FMIC_06-3 1.427% 11/25		03/25/2020	Paydown		205,753	205,753	111,716	109,560				96,193	96,193	205,753			213	11/25/2036	1FM		
316773-CH-1	FIFTH THIRD BANCORP CORP BND 8.250% 03		01/03/2020	BK AMER MERRILL LYNCH		5,901,134	3,800,000	5,806,537	5,806,338				(1,194)	(1,194)	5,805,144		95,990	109,725	03/01/2038	2FE		
32029G-AA-2	FFML_07-FF2 ABS FF2-A1 1.087% 03/25/37		03/25/2020	Paydown		60,293	60,293	40,095	20,198				20,198	20,198	60,293			86	03/25/2037	5FE		
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		03/25/2020	Paydown		397,539	397,539	256,372	254,392				143,147	143,147	397,539			1,113	03/25/2037	1FM		
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D 1.16		03/25/2020	Paydown		120,771	120,771	80,025	78,880				41,891	41,891	120,771			360	03/25/2037	1FM		
32051G-M2-8	FHANS 2005-FA11 FHANS_05-FA11 1.497% 0		03/25/2020	Paydown		104,335	121,607	65,796	50,325				54,011	54,011	104,335			449	02/25/2036	1FM		
32051G-V4-4	FHANS_06-AA1 SUPSENHOLECOM06-AA1 3.54		03/01/2020	Paydown		63,950	64,382	61,294	60,913				3,038	3,038	63,950			341	04/25/2036	1FM		
32052E-AE-9	FHASI 2006-AR3 2A1 FHASI_06-AR3 4.562%		03/01/2020	Paydown		346,816	346,816	220,503	230,913				115,902	115,902	346,816			1,328	11/25/2036	1FM		
337738-AS-7	FISERV INC SENIOR CORP BND 2.750% 07/0		02/12/2020	JEFFRIES & CO. INC.		735,249	725,074	724,843	724,843				(256)	(256)	724,587		10,662	10,662	12,562	07/01/2024	2FE	
337932-AJ-6	FIRSTENERGY CORPORATION SENIOR CORP BND		01/03/2020	J.P. MORGAN SECURITIES		2,881,896	2,400,000	2,855,119	2,855,096				(137)	(137)	2,854,959		26,937	26,937	55,613	07/15/2047	2FE	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND		03/31/2020	Redemption 100.0000		3,100	3,100	2,790	2,796				6	6	2,802		298	298	64	03/31/2038	2FE	
345370-CA-6	FORD MOTOR COMPANY CORP BND 7.450% 07/		02/03/2020	BARCLAYS CAPITAL		3,568,380	3,000,000	3,565,371	3,565,285				(3,213)	(3,213)	3,562,071		6,309	123,546	07/16/2031	3FE		
35041J-AA-3	FFIN_2019-1A ABS 9-1A A 144A 3.860% 11		03/15/2020	Paydown		355,594	355,594	355,539	355,543				52	52	355,594			8	11/15/2034	1FE		
36186M-AC-5	GMAC MRTGE LNGMACM_07-HE3 ABS_07-HE3 2A1		03/25/2020	Paydown		9,825	2,083	9,825	(1,074)				10,899	10,899	9,825			97	09/25/2037	1FM		
36224A-AA-3	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-19		03/25/2020	Paydown		33,379	14,692	12,861	20,518				20,518	20,518	33,379			8	12/25/2036	1FM		
362256-AB-5	GSAA 2006-16 A2 SENIOR ABS_06-16 A2 1.		03/25/2020	Paydown		175,992	175,992	77,544	66,070				109,922	109,922	175,992			469	10/25/2036	1FM		
3622EQ-AA-3	GSAA HOME EQUITY TRUST GSAA_07 ABS_07-1		03/25/2020	Paydown		135,548	135,548	67,435	62,174				73,373	73,373	135,548			287	02/25/2037	1FM		
3622EQ-AB-1	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		03/25/2020	Paydown		87,475	87,475	43,956	40,559				46,916	46,916	87,475			194	02/25/2037	1FM		
362351-AA-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/25/2020	Paydown		311,501	311,501	168,166	130,930				180,571	180,571	311,501			999	12/25/2046	1FM		
362351-AB-4	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-20		03/25/2020	Paydown		567,771	567,771	308,053	273,210				294,561	294,561	567,771			1,932	12/25/2046	1FM		
362367-AC-8	GSAA 2006-11 2A2 SENIOR ABS_06-11 2A2		03/25/2020	Paydown		368,172	368,172	176,698	143,389				224,782	224,782	368,172			1,194	07/26/2036	1FM		
362367-AD-6	GSAA 2006-11 2A3 ABS_06-11 2A3A 1.447%		03/25/2020	Paydown		154,065	154,065	90,145	67,259				86,806	86,806	154,065			543	07/25/2036	1FM		
362382-AF-0	GSAA 2006-9 A3 RMBS_06-9 A3 1.267% 06/		03/25/2020	Paydown		171,067	171,067	72,354	59,623				111,445	111,445	171,067			408	06/25/2036	1FM		
36249X-AG-7	GS MORTGAGE SECURITIES CORPORA SUB RMBS		03/25/2020	Paydown		30,329	30,329	22,405	7,923				7,923	7,923	30,329			44	11/26/2036	1FM		
36249X-AH-5	GS MORTGAGE SECURITIES CORPORA SUBHOLEC		03/25/2020	Paydown		41,124	41,124	31,871	9,253				9,253	9,253	41,124			60	09/26/2036	1FM		
36254K-AA-0	GSM5_17-GS8 SUBSUBCMB517-GS8144A 2.700		01/16/2020	DIRECT		5,000,000	4,562,500	4,145,313	4,240,849				4,376	4,376	4,245,225		317,275	317,275	18,750	11/10/2030	1FM	
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14		03/25/2020	Paydown		189,914	189,914	171,721	62,803				127,112	127,112	189,914			525	09/25/2036	1FM		
369550-BD-9	GENERAL DYNAMICS CORPORATION SENIOR CORP		01/07/2020	US BANCORP		440,278	440,278	441,462	439,520				(128)	(128)	439,392		886	886	2,126	05/15/2023	1FE	
369550-BG-2	GENERAL DYNAMICS CORPORATION SENIOR CORP		01/29/2020	SUSQUEHANNA PARTNERS		453,524	420,000	451,584	449,758				(453)	(453)	449,305		4,220	4,220	3,103	05/15/2025	1FE	
36962G-3P-7	GENERAL ELECTRIC CO CORP BND 5.875% 01		01/03/2020	CITIGROUP GLOBAL MKT INC		13,362,690	11,000,000	13,371,160	13,370,947				(1,277)	(1,277)	13,369,671		(6,981)	(6,981)	310,559	01/14/2038	2FE	
36962G-4B-7	GENERAL ELECTRIC CO CORP BND MTN 6.875		01/03/2020	CITIGROUP GLOBAL MKT INC		935,501	698,000	932,907	932,888				(113)	(113)	932,775		2,727	2,727	23,594	01/10/2039	2FE	
36962G-4Y-7	GENERAL ELECTRIC CO SENIOR CORP BND 4.		02/03/2020	BANK OF NEW YORK		1,536,855	1,500,000	1,539,092	1,535,228				(3,246)	(3,246)	1,531,982		4,873	4,873	40,083	01/07/2021	2FE	
37045X-CD-6	GENERAL MOTORS FINANCIAL CO SENIOR CORP		03/12/2020	J.P. MORGAN SECURITIES		2,260,040	2,413,000	2,355,715	2,361,235				2,026	2,026	2,363,261		(103,221)	(103,221)	30,263	11/07/2024	2FE	
37045X-CP-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP		02/12/2020	SUSQUEHANNA PARTNERS		1,293,875	1,250,000	1,291,505	1,289,141				(2,480)	(2,480)	1,286,661		7,214	7,214	1,086,621	07/01/2021	2FE	
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR CORP BND 144A		02/21/2020	BARCLAYS CAPITAL		10,534,600	10,000,000	10,469,810	10,469,500				(19,402)	(19,402)	10,450,098			84,502	84,502	227,152	07/15/2023	1FE
375558-AW-3	GILEAD SCIENCES INC SENIOR CORP BND 3.		02/03/2020	DEUTSCHE BANK AG		2,139,260	2,000,000	2,109,995	2,107,091				(2,408)	(2,408)	2,104,683		34,577	25,489	04/01/2024	1FE		
39539G-AA-0	GPM_06-OH1 GPM_06-OH1 1.127% 01/25/37		03/25/2020	Paydown		30,911	30,911	16,749	16,833				14,078	14,078	30,911			108	01/25/2037	1FM		
39539L-AE-1	GPMF_2007-AR2 1A GPMF_07-AR2 1.117% 04		03/25/2020	Paydown		240,604	240,604	155,116	160,143				80,461	80,461	240,604			770	04/25/2047	1FM		
40434C-AD-7	HSBC USA INC SENIOR CORP BND 3.500% 06		02/12/2020	SUSQUEHANNA PARTNERS		448,736	420,000	440,832	439,450				(495)	(495)	438,955		9,781	9,781	2,083	06/23/2024	1FE	
406216-BA-8	HALLIBURTON COMPANY SENIOR CORP BND 4.		01/15/2020	JEFFRIES & CO. INC.		2,475,746	2,275,000	2,438,504	2,420,134				(192)	(192)	2,419,942		55,804	55,804	17,631	11/15/2041	2FE	
406216-BG-5	HALLIBURTON COMPANY SENIORCORPBND 3.80		01/15/2020	J.P. MORGAN SECURITIES		4,286,320	4,000,000	4,127,280	4,116,901				(846)	(846)	4,116,055		170,265	170,265	26,178	11/15/2025	2FE	
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND 5.		01/15/2020	DEUTSCHE BANK AG		720,638	625,000	665,813	665,215				(38)	(38)	665,177		55,461	55,461	5,382	11/15/2045	2FE	
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11 1.450% 01/		03/19/2020	Paydown		343,401	216,482	216,041	203,735				139,666	139,666	343,401			1,712	01/19/2035	1FM		
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11 1.450% 01/		03/19/2020	Paydown		211,817	212,483	146,480	144,845				66,972	66,972	211,817			1,056	01/19/2035	3FM		
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A 0.950% 09/19/		03/19/2020	Paydown		37,820	37,820	33,723	37,978				(158)	(158)	37,820			145	09/19/2046	1FM		
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A 0.950% 09/19/		02/19/2020	Paydown		81,489	123,364	115,245	115,245				(33,757)	(33,757)	81,489			300	09/19/2046	2FM		
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A 0.950% 09/19/		03/19/2020	Paydown																		

## STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
41162G-AA-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 06-		03/19/2020	Paydown		27,647	29,286	18,407	19,840				7,807		27,647				122	12/19/2036	1FM
41162N-AC-1	HVMLT 2006-14 2A 06-14-2A1A 0.900% 01/		03/19/2020	Paydown		747,425	747,425	578,904	615,488				131,937		747,425				2,333	01/25/2047	1FM
411640-AB-1	HVMLT 07-7 RMBS_07-7 2A1A 1.947% 10/25		03/25/2020	Paydown		125,080	125,080	92,716	97,134				27,947		125,080				516	10/25/2037	1FM
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		03/25/2020	Paydown		406,633	401,841	336,949	340,486				66,147		406,633				1,701	04/27/2037	1FM
41164L-AB-5	HVMLT 07-2 WHOLE CMO 07-2 1.107% 05/25		03/25/2020	Paydown		173,260	173,260	103,284	91,755				81,505		173,260				504	05/25/2038	1FM
41164M-AC-1	HARBORVIEW MOT TST HVMLT 07-1 CMO 07-1 2		03/19/2020	Paydown		68,422	68,422	58,311	60,264				8,159		68,422				386	03/19/2037	1FM
41164U-AB-5	HVMLT 2007-3 2A1 HVMLT 07-3 0.950% 05/		03/19/2020	Paydown		149,322	149,322	96,789	92,604				56,718		149,322				471	05/19/2047	1FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		03/19/2020	Paydown		78,961	78,961	62,966	63,110				15,851		78,961				306	07/19/2047	1FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST CMO 07-5		03/19/2020	Paydown		267,512	267,512	183,497	173,597				93,915		267,512				765	09/19/2037	1FM
41284L-AA-2	BARGE 2018-1 ABS2018-1144A 5.682% 05/1		03/15/2020	Paydown		37,500	37,500	37,500	33,535				3,965		37,500				355	05/15/2043	3FE
41753C-AA-4	HARVEST COMMERCIAL CAPITAL LOA SUB CMBS		03/01/2020	Paydown		2,312,109	2,312,109	2,311,825	2,311,828				281		2,312,109				14,209	09/25/2046	1FE
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO SENIOR COR		03/27/2020	INC		512,985	500,000	552,955	551,970		(2,139)		(2,139)		549,831		(36,846)	(36,846)	11,229	10/15/2025	2FE
437076-AZ-5	HOME DEPOT INC SENIOR CORP BND 2.700%		01/07/2020	SUMRIDGE PARTNERS, LLC		431,008	420,000	433,860	432,488		(90)		(90)		432,398		(1,389)	(1,389)	3,087	04/01/2023	1FE
437076-BN-1	HOME DEPOT INC SENIOR CORP BND 2.125%		01/29/2020	US BANCORP		425,368	420,000	421,638	421,564		(19)		(19)		421,545		3,823	3,823	3,372	09/15/2026	1FE
43739E-CN-5	HMBT 2006-1 2A1 RMBS_06-1 2A1 3.804% 0		03/01/2020	Paydown		191,825	204,880	166,574	157,959			33,867			191,825				1,609	04/25/2037	1FM
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM ABS 18-1		03/16/2020	Paydown		10,534	10,534	10,534	10,534				(2)		10,534				70	12/15/2038	1FE
444859-BJ-0	MITSUBISHI SECURITIES																				
444859-BJ-0	HUMANA INC SENIOR CORP BND 2.900% 12/1		02/03/2020	USA		1,288,797	1,255,000	1,275,128	1,274,398		(619)		(619)		1,273,779		15,018	15,018	5,055	12/15/2022	2FE
45254N-LL-9	IMPAC CMB TRUST IMM_04-10 ABS 10_2A 1.		03/25/2020	Paydown		469,055	469,055	436,221	434,216				34,839		469,055				2,388	03/25/2035	1FM
45255R-AC-1	IMPAC SECURED ASSETS CORP IMSA ABS 06-3		03/25/2020	Paydown		372,613	404,909	325,102	328,399				44,214		372,613				1,321	11/25/2036	1FM
452570-AA-2	IMSA 07-2 SUPSEN RMBS 2007-2 1A1A 1.05		03/25/2020	Paydown		139,366	176,485	100,091	82,244				57,122		139,366				598	05/26/2037	1FM
45257E-AC-8	IMPAC SECURED ASSETS CORP IMSA ABS 5-1A		03/25/2020	Paydown		393,890	393,890	330,329	330,329				63,561		393,890				602	02/25/2037	1FM
45660L-RE-1	INDX 2005-AR13 4 CMO_05-A13 4A1 3.768%		03/01/2020	Paydown		13,733	13,683	9,812	9,300				4,433		13,733				87	08/25/2035	1FM
456612-AA-8	INDA 2006-AR6 ABS AR6 1A 2.886% 06/25/		03/01/2020	Paydown		452,940	472,469	433,195	442,790				10,150		452,940				2,616	06/25/2046	2FM
45668G-AG-7	INDX 06-AR14 SENIOR ABS 06-AR14 1.147%		03/25/2020	Paydown		571,264	571,264	439,468	446,207				125,057		571,264				2,044	11/25/2046	1FM
45669W-AA-4	INDX 2007-FLX5 1 RMBS_07-FL5 1A1 1.137		03/25/2020	Paydown		258,674	258,674	228,702	231,166				27,508		258,674				769	08/25/2037	1FM
45670B-AQ-2	INDA 2007-AR21 WHOLE CMO AR21_8 3.784%		03/01/2020	Paydown		647,661	588,425	584,747	597,427				50,233		647,661				6,008	09/25/2037	2FM
456738-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		03/25/2020	Redemption 100.0000		1,776,887	1,776,887	1,776,887	1,776,887						1,776,887				5,064	12/15/2067	1FE
456738-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		03/25/2020	Redemption 100.0000		559,257	559,257	559,257	559,257						559,257				1,595	03/31/2067	1FE
45687A-AJ-1	J.P. MORGAN SECURITIES																				
458140-AJ-1	INGERSOLL-RAND GLOBAL HOLDING SENIOR COR		02/26/2020	INC		10,591,546	9,800,000	10,498,583	10,498,043		(30,800)		(30,800)		10,467,243		124,304	124,304	84,457	06/15/2023	2FE
458140-AS-9	INTEL CORPORATION INTEL CORP 3.700% 07/		01/29/2020	BA SECURITIES		459,199	420,000	457,506	455,384		(522)		(522)		454,862		4,337	4,337	7,856	07/29/2025	1FE
458140-AX-8	MORGAN STANLEY & CO. INC																				
458140-AX-8	INTEL CORPORATION SENIOR CORP BND 3.15		01/29/2020			452,777	420,000	450,156	448,891		(315)		(315)		448,576		4,201	4,201	2,940	05/11/2027	1FE
459200-JX-0	INTERNATIONAL BUSINESS MACHINE SENIOR CO		01/14/2020	WELLS FARGO SECURITIES		2,249,302	2,200,000	2,244,017	2,242,037		(724)		(724)		2,241,313		7,989	7,989	10,973	05/13/2022	1FE
460146-CF-8	INTERNATIONAL PAPER CO CORP BND 7.300%		01/03/2020	BK AMER MERRILL LYNCH		10,756,095	7,660,000	10,612,892	10,612,635		(1,538)		(1,538)		10,611,097		144,998	144,998	80,770	11/15/2039	2FE
460690-BN-9	CITICORP SECURITIES																				
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		02/03/2020	MARKETS		3,094,860	3,000,000	3,077,679	3,073,031		(3,855)		(3,855)		3,069,176		25,684	25,684	38,750	10/01/2021	2FE
46590T-AG-0	JPMORGAN COMMERCIAL MORTGAGE SECUR SUB CMBS		03/01/2020	Paydown		1,425	1,425	1,425	1,260				1,260		1,260				42	03/15/2050	1FE
46625H-JE-1	JPMORGAN CHASE & CO SENIOR CORP BND 3.		01/14/2020	FTN FINANCIAL		3,098,970	3,000,000	3,093,518	3,089,884		(1,330)		(1,330)		3,088,554		10,416	10,416	30,604	09/23/2022	1FE
46625H-JH-4	JPMORGAN CHASE & CO SENIOR CORP BND 3.		01/14/2020	SUMITOMO BANK		3,537,511	3,420,000	3,529,275	3,524,544		(1,359)		(1,359)		3,523,185		14,327	14,327	51,984	01/25/2023	1FE
46625H-RL-6	JPMORGAN CHASE & CO SENIOR CORP BND 2.		01/14/2020	BARCLAYS CAPITAL		3,057,660	3,000,000	3,049,517	3,047,864		(605)		(605)		3,047,259		10,401	10,401	13,050	05/18/2023	1FE
46625H-RS-1	JPMORGAN CHASE & CO SENIOR CORP BND 3.		03/26/2020	US BANCORP		2,032,860	2,000,000	2,075,073	2,073,846		(2,642)		(2,642)		2,071,203		(38,343)	(38,343)	18,133	06/15/2026	1FE
466278-BR-8	JP MORGAN ALTERNATIVE LOAN T RMBS 7-A2B		03/01/2020	Paydown		316,542	316,542	311,794	309,284				7,258		316,542				1,894	05/25/2037	3FM
46643N-AF-2	JP MORGAN REREMIC JPMRR_14-6 WHOLE CMO 4		02/25/2020	Paydown		22,159	22,159	21,963	22,022				(22,022)						73	07/27/2046	1FM
46647P-AE-6	JPMORGAN CHASE & CO SENIOR CORP BND 2.		02/03/2020	CREDIT SUISSE FINANCIAL		2,040,100	2,000,000	2,021,410	2,020,434		(809)		(809)		2,019,625		20,475	20,475	15,422	04/25/2023	1FE
46647P-AS-5	JPMORGAN CHASE & CO SENIOR CORP BND 3.		01/14/2020	TDSI		3,062,490	3,000,000	3,063,880	3,059,368		(1,671)		(1,671)		3,057,696		4,794	4,794	8,199	06/18/2022	1FE
46647P-AU-0	MILLENNIUM ADVISORS, LLC																				
46647P-AU-0	JPMORGAN CHASE & CO SENIOR CORP BND 3.		02/12/2020			1,061,970	1,000,000	1,051,029	1,049,526		(1,590)		(1,590)		1,047,936		14,034	14,034	21,200	07/23/2024	1FE
46650T-AZ-5	JPMIT 2019-2 ABS 19-2_B3 4.651% 08/25/		03/01/2020	Paydown		23,826	23,826	24,495	24,462				(636)		23,826				181	08/25/2049	1FM
478160-BY-9	JOHNSON & JOHNSON SENIOR CORP BND 2.45		01/28/2020	JANE STREET CAPITAL		432,970	420,000	431,928	431,319		(140)		(140)		431,179		1,791	1,791	4,230	03/01/2026	1FE
478160-CJ-1																					

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
49271V-AG-5	KEURIG DR PEPPER INC SENIOR CORP BND 4		02/12/2020	MARKETAXESS CORPORATI J.P. MORGAN SECURITIES		441,996	415,000	438,087	437,348				(776)		436,572		5,424	5,424	3,695	05/25/2023	2FE
494550-BU-9	KINDER MORGAN ENERGY PARTNERS KINDERMORG		01/03/2020	INC		5,899,750	5,000,000	5,822,435	5,822,386				(296)		5,822,090		77,660	77,660	96,250	03/01/2044	2FE
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		02/20/2020	DIRECT		2,206,335	2,105,000	2,094,582	2,095,000				28		2,095,028		111,307	111,307	66,588	07/15/2045	2FE
512807-AM-0	LAM RESEARCH CORPORATION SENIOR CORP BND		02/24/2020	DIRECT		20,010,200	20,000,000	19,899,260	19,988,258				8,727		19,996,985		13,215	13,215	245,972	03/15/2020	2FE
52521A-AA-4	LEHMAN BROTHERS SMALL BALANCE ABS 06-3A		01/27/2020	Paydown		46,425	46,425	42,189	16,810				29,615		46,425				82	12/25/2036	1FE
525221-CW-5	LEHMAN XS TRUST LXS 05-6 ABS 6-1A4 1.7		03/25/2020	Paydown		15,936	15,936	14,004	14,004				1,932		15,936				31	11/25/2035	SFE
525221-ET-0	LEHMAN XS TRUST LXS 05-7N SENIOR ABS 05-		03/25/2020	Paydown		200,277	200,286	168,836	179,319				20,957		200,277				661	12/25/2035	1FM
525221-HA-8	LEHMAN XS TRUST LXS 06-2N CMO 06-2N 1A1		03/25/2020	Paydown		362,741	370,961	222,245	263,217				99,524		362,741				1,214	02/25/2046	1FM
525221-JT-5	LXS 2006-5 RMBS LXS 06 5 1A1A 1.157% 0		03/25/2020	Paydown		237,573	237,573	230,533	211,770				25,804		237,573				872	04/25/2036	1FM
525226-AJ-5	LXS 2006-12N A32 RMBS 06-12N A32A 1.14		03/25/2020	Paydown		136,097	136,097	131,132	130,887				5,210		136,097				482	08/25/2046	1FM
525226-AL-0	LXS 2006-12N A4A LXS 06-12N 1.267% 08/		02/25/2020	Paydown		(5,355)	(5,355)	(3,454)	(3,580)				3,580						10	08/25/2046	1FM
525226-AN-6	LXS 2006-12N 2A1 ABS 06-12N 2A1A 1.122		03/25/2020	Paydown		651,120	644,751	492,025	533,928				117,192		651,120				2,336	08/25/2046	1FM
525227-AK-0	LEHMAN XS TRUST LXS 06-GP2 SUPSABS06-G		03/25/2020	Paydown		538,820	565,875	558,312	558,662				(19,842)		538,820				2,483	06/25/2046	1FM
525229-AG-5	LXS 2006-10N 1A4 LXS 06-10N 1.247% 07/		03/25/2020	Paydown			5,193	4,183	4,202				(4,202)						18	07/25/2046	1FM
525220-AM-3	LXS 2006-16N A4A LXS 06-16N 1.137% 11/		03/25/2020	Paydown		610,637	610,637	414,677	413,479				197,158		610,637				1,977	11/25/2046	1FM
52522W-AG-4	LXS 2006-11 2A3 ABS 06-11-2A3 6.940% 0		02/01/2020	Paydown		(12)	(12)	(10)	(10)				10							06/25/2046	1FM
52524G-AA-0	LXS 2007-7N 1A1A CMO 07-7N 1A1A 1.167		03/25/2020	Paydown		61,809	76,730	52,736	53,245				8,564		61,809				253	06/25/2047	1FM
52524G-AA-0	LXS 2007-7N 1A1A CMO 07-7N 1A1A 1.167		03/25/2020	Paydown		114,460	114,460	125,918	129,789				(15,329)		114,460				469	06/25/2047	2FM
52524G-AC-6	LXS 2007-7N 1A2 LXS 07-7N 1.187% 06/25		03/25/2020	Paydown		9,873	12,256	9,946	10,607				(734)		9,873				41	06/25/2047	1FM
52524M-AD-1	LXS 2007-9 1A3 LXS 07-9 1.247% 06/25/3		03/25/2020	Paydown			35,911	20,245	21,996				(21,996)						120	06/25/2037	1FM
52525B-AD-4	LXS 07-16N LXS 07-16N 2A2 1.797% 09/25		03/25/2020	Paydown		364,553	364,553	275,260	279,919				84,634		364,553				1,628	09/25/2047	1FM
532457-BH-0	ELI LILLY AND COMPANY ELILILLYANDCOMPANY		01/28/2020	MARKETS		205,999	198,000	205,841	205,490				(212)		205,278		721	721	877	06/01/2025	1FE
532457-BH-0	ELI LILLY AND COMPANY ELILILLYANDCOMPANY		01/01/2020	Call	103,9500	(42)	(40)	(42)	(147)				105		(42)		2	2	(2)	06/01/2025	1FE
53958T-AB-3	LSST 18-A SENIORABS18-A144A 3.794% 07/		01/27/2020	Paydown		1,339,415	1,339,415	1,292,183	1,294,421				44,994		1,339,415				13,778	07/26/2038	1FE
539830-BE-8	LOCKHEED MARTIN CORPORATION SENIOR CORP		01/29/2020	SUSQUEHANNA PARTNERS		440,702	420,000	437,556	436,478				(265)		436,213		4,489	4,489	5,075	03/01/2025	1FE
542514-EA-8	LBMLT 03-3 LBMLT 03-3 2.072% 07/25/33		03/25/2020	Paydown		36,572	36,572	35,506	35,634				937		36,572				159	07/25/2033	1FM
54251T-AD-1	LONG BEACH LOAN TST LBMLT 06-7 ABS LBMLT		03/25/2020	Paydown		328,063	328,063	155,881	139,505				188,558		328,063				998	08/25/2036	1FM
550279-AM-5	LUMINENT MORTGAGE TRUST LUM 06 RMBS 06-1		03/25/2020	Paydown		247,451	244,220	176,288	190,441				57,010		247,451				920	04/25/2036	1FM
55027X-AA-8	LUMINENT MORTGAGE TRUST LUM 06 CMO 06-5		03/25/2020	Paydown		134,168	176,196	87,821	117,317				16,851		134,168				629	07/25/2036	1FM
55028C-AA-3	LUMINENT MORTGAGE TRUST LUM 07 RMBS LUM		03/25/2020	Paydown		72,613	72,613	52,496	51,578				21,035		72,613				183	11/25/2036	1FM
55283L-AA-3	MAPS LTD MAPSL 19-1A ABS 19-1A-A 144A		03/15/2020	Paydown		29,883	29,883	29,882	29,882				1		29,883				223	03/15/2044	1FE
55283L-AA-3	MAPS LTD MAPSL 19-1A ABS 19-1A-A 144A		02/15/2020	Paydown		15,054	15,054	15,054	15,053						15,054				112	03/15/2044	1FE
55336V-AN-0	MPLX LP SENIORCORPBD 4.700% 04/15/48		01/08/2020	AMHERST PIERPONT SECU		15,003,600	15,000,000	15,284,070	15,284,065				(44)		15,284,021		(280,421)	(280,421)	166,458	04/15/2048	2FE
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP BND		01/08/2020	AMHERST PIERPONT SECU		2,205,517	1,706,000	2,215,867	2,215,827				(361)		2,215,467		(9,950)	(9,950)	39,736	03/01/2041	2FE
571748-BB-7	MARSH & MCLENNAN COMPANIES INC SENIOR CO		01/14/2020	TDSI		2,029,800	2,000,000	2,027,492	2,026,057				(525)		2,025,533		4,267	4,267	25,361	01/30/2022	1FE
571748-BF-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO		02/12/2020	BA SECURITIES		1,072,580	1,000,000	1,060,359	1,058,819				(1,615)		1,057,205		15,375	15,375	16,038	03/15/2024	1FE
576429-AA-2	MARM 2007-2 A1 MARM 07-2 1.097% 03/25/		03/25/2020	Paydown		171,600	171,600	126,072	114,161				57,439		171,600				497	03/25/2047	1FM
576433-G7-5	MARM 06-0A1 SENIORABS06-0A1 3.775% 04/		03/01/2020	Paydown		266,044	262,956	250,598	254,236				11,808		266,044				1,743	04/25/2046	1FM
576433-G8-3	MARM 2006-0A1 3A ABS 06-0A1 3A1 2.906%		03/01/2020	Paydown		951,163	1,021,913	727,045	807,135				144,028		951,163				5,873	04/25/2046	1FM
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP BND MT		01/08/2020	JEFFRIES & CO. INC.		10,814,880	8,000,000	10,837,000	10,836,705				(2,658)		10,834,046		(19,166)	(19,166)	180,600	03/01/2038	2FE
585055-BU-9	MEDTRONIC INC SENIOR CORP BND 4.625% 0		03/31/2020	JEFFRIES & CO. INC.		1,005,607	749,000	804,246	802,440				(302)		802,137		203,470	203,470	18,860	03/15/2045	1FE
58933Y-AF-2	MERCK & CO INC SENIOR CORP BND 2.800%		01/07/2020	JANE STREET CAPITAL		289,148	280,000	289,884	289,014				(58)		288,956		192	192	1,111	05/18/2023	1FE
58933Y-AR-6	MERCK & CO INC SENIORCORPBD 2.750% 02		01/28/2020	FTN FINANCIAL		291,964	280,000	291,144	290,451				(159)		290,292		1,673	1,673	3,615	02/10/2025	1FE
59023T-AA-3	MERRILL LYNCH ALTERNATIVE NOTE MANA 07-0		03/25/2020	Paydown		460,440	460,440	336,970	390,985				69,455		460,440				1,375	02/25/2037	1FM
59024F-AF-1	MANA 2007-A2 SENIORABS2007-A2 1.247% 0		03/25/2020	Paydown		249,356	249,356	109,090	102,805				146,551		249,356				532	03/25/2037	1FM
59024J-AA-4	MERRILL LYNCH ALTERNATIVE NOTE SENIORABS		03/25/2020	Paydown		165,558	165,558	151,113	153,107				12,451		165,558				222	07/25/2047	1FM
59025E-AT-3	MANA 2007-0AR4 A MLA 07-0A4 1.397% 08/		03/25/2020	Paydown		166,463	218,725	132,168	171,676				(5,213)		166,463				490	08/25/2037	1FM
59156R-BH-0	METLIFE INC SENIOR CORP BND 3.600% 04/		01/14/2020	BA SECURITIES		447,754	420,000	447,174	445,270				(236)		445,034		2,719	2,719	4,032	04/10/2024	1FE
59217G-CS-6	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		02/21/2020	BARCLAYS CAPITAL		3,997,218	3,875,000	3,984,035	3,983,903				(7,649)		3,976,254		20,963	20,963	81,012	01/11/2022	1FE
594918-BR-4	MICROSOFT CORPORATION SENIOR CORP BND		01/28/2020	JANE STREET CAPITAL		288,716	280,000	289,24													

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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
617451-ER-6	MORGAN STANLEY CAPITAL 1 TRUST MSAC_06-H		03/25/2020	Paydown		83,045	83,045	80,595	81,027		2,018		2,018		83,045				286	03/25/2036	1FM
61746B-DJ-2	MORGAN STANLEY SENIOR CORP BND 3.750%		02/03/2020	MORGAN STANLEY & CO. INC		1,583,910	1,500,000	1,569,983	1,567,638		(1,945)		(1,945)		1,565,693		18,217	18,217	25,000	02/25/2023	1FE
61746B-EA-0	MORGAN STANLEY SENIOR CORP BND 2.500%		01/14/2020	US BANCORP		3,020,040	3,000,000	3,017,226	3,015,864		(499)		(499)		3,015,365		4,675	4,675	17,708	04/21/2021	1FE
61747W-AL-3	MORGAN STANLEY SENIOR CORP BND MTN 5		01/14/2020	CITICORP SECURITIES MARKETS MORGAN STANLEY & CO. INC		3,155,850	3,000,000	3,167,445	3,156,386		(4,046)		(4,046)		3,152,339		3,511	3,511	77,000	07/28/2021	1FE
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND 4.300%		01/03/2020			3,531,360	3,000,000	3,528,945	3,528,911		(205)		(205)		3,528,705		2,655	2,655	57,333	01/27/2045	1FE
61751G-AC-1	MSM 2007-5AX 2A2 ABS_07-5AX 2A2 1.097%		03/25/2020	Paydown		33,526	33,526	17,105	13,556		19,971		19,971		33,526				76	02/25/2037	1FM
61754H-AC-6	MORGAN STANLEY MORTGAGE LOAN T ABS 7-7AX		03/25/2020	Paydown		101,321	101,321	60,666	60,666		40,655		40,655		101,321				152	04/25/2037	SFE
61756V-AC-3	MSM 2007-14AR 1A WHOLE CMO 07-14AR 4.1		03/01/2020	Paydown		166,038	166,038	112,626	115,442		50,595		50,595		166,038				1,371	10/25/2037	1FM
61764A-AH-8	MSRR_2014-R6 WHOLECMO2014-R6 4.253% 09		03/01/2020	Paydown		68,476	68,476	64,274	63,915		(63,915)		(63,915)						493	09/26/2035	3FM
61764P-BC-5	MSBAM_14-C19 SUB CMBS 14-C19 LNC2 144A		03/01/2020	Paydown		12,549	12,549	12,512	12,527		22		22		12,549				95	12/17/2046	1FM
61767Y-BA-7	MSC_18-H3 SENIORCMBS18-H3 0.834% 07/15		03/01/2020	Paydown				873	763		(763)		(763)						22	07/15/2051	1FE
61946C-AA-0	MSAIC_2019-1A ABS 19-1A_A 4.370% 12/21		03/20/2020	Paydown		901,820	901,820	907,814	908,159		(6,339)		(6,339)		901,820				6,593	12/21/2043	1FE
62952E-AE-7	NYU HOSPITALS CENTER SECURED CORP BND		01/03/2020	CITIGROUP GLOBAL MKT INC		12,709,463	11,250,000	12,716,786	12,718,059		(675)		(675)		12,717,384		(7,922)	(7,922)	253,890	07/01/2047	1FE
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		02/03/2020	CREDIT SUISSE FINANCIAL		450,838	435,000	444,970	444,629		(286)		(286)		444,343		6,496	6,496	7,069	01/20/2023	1FE
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		02/03/2020	BA SECURITIES		413,076	400,000	407,752	407,502		(207)		(207)		407,295		5,781	5,781	3,610	04/12/2023	1FE
63543T-AL-2	NATIONAL COLTGE STD LN 2005-3 NSCLT 05-3		03/25/2020	Paydown		771,068	771,068	464,569	620,457		150,611		150,611		771,068				2,577	10/25/2033	4FE
64352B-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		03/01/2020	Paydown		11,499	11,499	5,778	5,623		5,876		5,876		11,499				35	07/25/2036	1FM
64352B-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		03/01/2020	Paydown		485,948	485,948	244,189	237,044		248,904		248,904		485,948				1,623	07/25/2036	1FM
64352B-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1-		03/01/2020	Paydown		481,943	481,943	238,016	224,756		257,186		257,186		481,943				1,610	07/25/2036	1FM
64352B-AF-9	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		03/01/2020	Paydown		29,481	29,481	14,814	14,387		15,093		15,093		29,481				96	07/25/2036	1FM
643529-AF-7	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		03/01/2020	Paydown		271,645	271,645	150,763	142,174		129,471		129,471		271,645				1,030	10/25/2036	1FM
64828C-BS-7	NEW RESI MORT LN TST NRZT_18-2 4.500%		02/12/2020	AMHERST PIERPONT SECU		7,365,067	6,842,921	6,920,909	6,911,403		(705)		(705)		6,910,699		454,369	454,369	62,442	02/25/2058	1FM
64828C-BS-7	NEW RESI MORT LN TST NRZT_18-2 4.500%		02/01/2020	Paydown		69,883	69,883	70,680	70,583		(699)		(699)		69,883				393	02/25/2058	1FM
64828C-DL-0	NEW RESI MORT LN TST NRZT_18-2 3.573%		03/01/2020	Paydown		153,838	153,838	140,787	142,327		11,512		11,512		153,838				919	02/25/2058	1FM
64828C-EC-9	NRZT_2018-2A 2.573% 02/25/58		03/01/2020	Paydown		97,891	97,891	81,736	84,511		13,380		13,380		97,891				421	02/25/2058	1FM
64828G-AS-9	NEW RESIDENTIAL MORTGAGE LOAN RBMS 019-6		02/12/2020	AMHERST PIERPONT SECU		10,013,504	9,389,902	9,968,552	9,932,412		(4,892)		(4,892)		9,927,520		85,984	85,984	76,163	09/25/2059	1FM
64828G-AS-9	NEW RESIDENTIAL MORTGAGE LOAN RBMS 019-6		03/01/2020	Paydown		241,864	241,864	256,769	255,823		(13,959)		(13,959)		241,864				1,613	09/25/2059	1FM
64828G-AS-9	NEW RESIDENTIAL MORTGAGE LOAN RBMS 019-6		01/01/2020	Paydown		39,938	39,938	42,399	43,438		(3,500)		(3,500)		39,938				133	09/25/2059	1FE
64829J-AJ-3	NRZT_17-1A ABS_17-1A B1 144A 4.500% 0		03/01/2020	Paydown		171,241	171,241	177,022	175,802		(4,561)		(4,561)		171,241				1,285	02/25/2057	1FM
64829V-AD-8	NEW RESIDENTIAL MORTGAGE LOAN SUBWHOLECM		02/12/2020	BARCLAYS CAPITAL		25,741,958	25,053,000	22,485,251	22,659,230		18,025		18,025		22,677,255		3,064,703	3,064,703	177,807	12/26/2057	1FM
64830D-AV-5	NRZT_2019-2A RBMS -2A_B2 144A 4.250%		03/01/2020	Paydown		152,519	152,519	155,510	155,293		(2,775)		(2,775)		152,519				1,081	12/25/2057	1FM
64830D-BE-2	NRZT_2019-2A WHOLE CMO -2A_B3 144A 4.5		03/01/2020	Paydown		152,519	152,519	155,066	154,879		(2,361)		(2,361)		152,519				1,144	12/25/2057	1FM
64830D-BQ-5	NRZT_2019-2A RBMS 2A_B4A 144A 4.556%		03/01/2020	Paydown		156,352	156,352	153,837	154,013		2,339		2,339		156,352				1,190	12/25/2057	1FM
64830D-BX-0	NRZT_2019-2A RBMS 2A_B5A 144A 4.556%		03/01/2020	Paydown		122,847	122,847	113,752	114,191		8,656		8,656		122,847				935	12/25/2057	1FM
64830G-AL-0	NRZT_2018-1A ABS2018-1A 4.250% 12/25/5		03/01/2020	Paydown		228,183	228,183	229,388	229,236		(1,053)		(1,053)		228,183				1,619	12/25/2057	1FM
64830G-AU-0	NRZT_2018-1A ABS2018-1A 4.500% 12/25/5		03/01/2020	Paydown		188,188	188,188	189,613	189,434		(1,247)		(1,247)		188,188				1,414	12/25/2057	1FM
64830G-BC-9	NRZT_2018-1A ABS2018-1A 5.000% 12/25/5		02/12/2020	AMHERST PIERPONT SECU		24,447,964	22,688,873	23,089,753	23,046,045		(4,342)		(4,342)		23,041,703		1,406,261	1,406,261	230,040	12/25/2057	1FM
64830G-BC-9	NRZT_2018-1A ABS2018-1A 5.000% 12/25/5		02/01/2020	Paydown		240,840	240,840	245,095	244,631		(3,791)		(3,791)		240,840				1,507	12/25/2057	1FM
64830M-DL-4	NRZT_2019-5A ABS 5A_B4A 144A 4.200% 08		03/01/2020	Paydown		112,287	112,287	116,463	116,373		(4,086)		(4,086)		112,287				758	08/25/2059	1FM
64830M-EC-3	NRZT_2019-5A ABS 5A_B5B 144A 2.450% 08		03/01/2020	Paydown		103,118	103,118	103,020	103,026		92		92		103,118				538	08/25/2059	1FM
64830T-AS-7	NEW RESIDENTIAL MORTGAGE LOAN RBMS 0-1-B		03/01/2020	Paydown		234,996	234,996	247,969	247,969		(12,973)		(12,973)		234,996				1,648	10/25/2059	1FE
64830T-BB-3	NEW RESIDENTIAL MORTGAGE LOAN RBMS 0-1-B		03/01/2020	Paydown		357,204	357,204	377,683	377,683		(20,480)		(20,480)		357,204				2,661	10/25/2059	1FE
64830T-BJ-6	NEW RESIDENTIAL MORTGAGE LOAN RBMS 0-1-B		03/01/2020	Paydown		375,994	375,994	396,827	396,827		(20,833)		(20,833)		375,994				2,966	10/25/2059	2FE
64830T-BW-7	NEW RESIDENTIAL MORTGAGE LOAN RBMS -1-B4		03/01/2020	Paydown		225,594	225,594	211,119	211,119		14,475		14,475		225,594				1,191	10/25/2059	3FE
64830T-CE-6	NEW RESIDENTIAL MORTGAGE LOAN RBMS -1-B5		03/01/2020	Paydown		93,999	93,999	79,165	79,165		14,834		14,834		93,999				374	10/25/2059	4FE
654106-AF-0	NIKE INC SENIOR CORP BND 2.375% 11/01/		01/28/2020	CITICORP SECURITIES MARKETS		431,374	420,000	431,760	431,223		(125)		(125)		431,098		276	276	2,438	11/01/2026	1FE
65539C-BF-2	NMRR_11-4RA MEZZANINWHOLECMO11-4R144A		03/01/2020	Paydown		85,366	85,366	59,420	59,100		(59,100)		(59,100)						674	12/26/2035	1FM
664397-AK-2	EVERSOURCE ENERGY SENIOR CORP BND 2.80		02/12/2020	SUSQUEHANNA PARTNERS		511,600	500,000	506,582	506,356		(237)		(237)		506,119		5,481	5,481	4,006	05/01/2023	2FE
666807-BM-3	NORTHROP GRUMMAN CORP SENIOR CORP BND	</																			

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
66989H-AE-8	NOVARTIS CAPITAL CORP SENIOR CORP BND		01/07/2020	MORGAN STANLEY & CO. INC		427,287	420,000	427,308	426,520		(52)		(52)		426,468		819	819	3,024	09/21/2022	1FE
66989H-AG-3	NOVARTIS CAPITAL CORP SENIOR CORP BND		01/07/2020	JANE STREET CAPITAL		446,355	420,000	446,518	446,543		(130)		(130)		446,412		(57)	(57)	2,499	05/06/2024	1FE
67087M-AA-4	BP_10-0BP CMS_10-0BP A 4.646% 07/15/		01/15/2020	Paydown		3,000,000	3,000,000	3,113,978	2,997,831		2,169		2,169		3,000,000				11,616	07/15/2045	1FM
674599-CX-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		02/03/2020	USA		3,030,720	3,000,000	3,018,018	3,017,162		(709)		(709)		3,016,453		14,267	14,267	23,833	04/15/2022	2FE
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		01/09/2020	SEAPORT GROUP		6,742,901	5,475,000	6,725,578	6,723,445		(1,593)		(1,593)		6,723,852		19,049	19,049	116,751	09/15/2036	2FE
682680-AQ-6	ONEK INC SENIOR CORP BND 4.250% 02/01/		01/29/2020	US BANCORP		1,554,600	1,500,000	1,557,143	1,553,896		(2,375)		(2,375)		1,551,521		3,079	3,079	31,875	02/01/2022	2FE
68268N-AD-5	ONEK PARTNERS LP ONEK PARTNERS LP 6.		01/03/2020	J.P. MORGAN SECURITIES INC		9,561,835	7,325,000	9,333,837	9,333,640		(1,182)		(1,182)		9,332,458		229,377	229,377	114,290	10/15/2037	2FE
68268N-AG-8	ONEK PARTNERS LP SENIOR CORP BND 6.12		01/03/2020	J.P. MORGAN SECURITIES INC		6,225,334	5,055,000	6,086,918	6,086,844		(443)		(443)		6,086,401		138,933	138,933	134,168	02/01/2041	2FE
68268N-AJ-2	ONEK PARTNERS LP SENIOR CORP BND 3.37		02/12/2020	DAIWA		3,091,350	3,000,000	3,074,819	3,071,311		(3,679)		(3,679)		3,067,631		23,719	23,719	37,406	10/01/2024	2FE
68383N-DI-0	OPTEUM MORTGAGE ACCEPTANCE COR CMO_06-1		03/25/2020	Paydown		649,213	649,213	473,953	405,264		243,949		243,949		649,213				1,736	04/25/2036	1FM
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP BND 4.0		02/20/2020	BA SECURITIES		3,536,910	3,000,000	3,351,930	3,350,517		(1,074)		(1,074)		3,349,443		187,467	187,467	31,667	11/15/2047	1FE
713448-DF-2	PEPSICO INC SENIOR CORP BND 2.850% 02/		01/28/2020	MARKETAXESS CORPORATI		221,288	210,000	220,437	219,902		(123)		(123)		219,779		1,508	1,508	2,577	02/24/2026	1FE
713448-DN-5	PEPSICO INC SENIOR CORP BND 2.375% 10/		01/29/2020	BA SECURITIES		359,741	350,000	358,505	357,902		(92)		(92)		357,588		2,152	2,152	2,655	10/06/2026	1FE
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/12/2020	US BANCORP		448,610	420,000	441,210	440,029		(417)		(417)		439,612		8,999	8,999	7,206	08/11/2025	1FE
718172-CH-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/03/2020	CITICORP SECURITIES MARKETS		437,636	420,000	431,130	430,353		(220)		(220)		430,133		7,503	7,503	3,153	05/01/2024	1FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC PIPELINEFUN		01/15/2020	Redemption 100.0000		5,558	5,558	6,529	6,428		(3)		(3)		6,425		(866)	(866)	208	01/15/2030	2FE
726509-BH-4	PLAINS ALL AMERICAN PIPELINE L PLAINSCALL		01/08/2020	AMHERST PIERPONT SECUI		3,819,534	3,872,000	3,858,618	3,858,624		49		49		3,858,673		(39,139)	(39,139)	76,418	02/15/2045	2FE
72703P-AB-9	PLANET FITNESS MASTER ISR LLC ABS18-1A14		03/05/2020	Paydown		1,250	1,250	1,250	1,250						1,250				15	09/05/2048	2FE
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP BND		01/07/2020	SUSQUEHANNA PARTNERS		427,804	420,000	428,106	427,249		(56)		(56)		427,193		610	610	5,075	01/15/2023	1FE
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND		01/14/2020	TDSI		3,075,330	3,000,000	3,070,453	3,067,308		(1,151)		(1,151)		3,066,158		9,172	9,172	14,000	05/20/2022	1FE
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND		03/24/2020	Mitsubishi Securities USA		8,775,552	8,865,000	9,046,733	9,030,060		(7,033)		(7,033)		9,023,027		(247,475)	(247,475)	107,045	05/20/2025	1FE
747525-AJ-2	QUALCOMM INCORPORATED SENIORCORPBND 4.		02/05/2020	HUTCHINSON SHOCKEY ERLEY & CO		1,275,321	1,040,000	1,040,894	1,040,835		51		51		1,040,886		234,434	234,434	10,209	05/20/2035	1FE
748940-AA-1	RESIDENTIAL FUNDING MTG SEC RF RFMS1_06-		03/01/2020	Paydown		12,460	24,400	19,173	19,590		(7,130)		(7,130)		12,460				186	06/25/2036	1FM
74922K-AA-0	RALI 2007-QH1 A1 WHOLE CMO 07-QH1 A1 1		03/25/2020	Paydown		322,608	322,608	237,505	227,189		95,419		95,419		322,608				1,153	02/25/2037	1FM
74922K-AH-8	RALI_07-QS1 RALI_07-QS1 1.307% 01/25/3		03/25/2020	Paydown		190,543	190,543	100,692	158,578		(13,846)		(13,846)		144,732				504	01/25/2037	1FM
74927U-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMBS_05-A		03/01/2020	Paydown		48,254	48,254	48,012	48,305		(52)		(52)		48,254				478	04/25/2035	3FM
74928X-AF-8	RBSR_09-6 RMBS_09-6 1A2 144A 3.787% 01		03/25/2020	Paydown		729,270	729,270	588,172	614,659		(614,659)		(614,659)		48,254				4,555	01/26/2036	1FM
74958V-AA-6	RESI FNDG MTG SEC RFMS1_07-S9 WHOLE CMO		03/01/2020	Paydown		11,007	20,925	15,262	14,674		(3,668)		(3,668)		11,007				152	10/25/2037	1FM
74958V-AB-2	RFMS2_2007-SA1 WHOLE CMO 7-SA1_2 4.403		03/01/2020	Paydown		13,635	27,904	23,736	23,346		(9,710)		(9,710)		13,635				206	02/25/2037	3FM
75114G-AC-3	RALI 2006-Q04 2A RMBS_06-Q04 2A1 1.137		03/25/2020	Paydown		202,409	202,409	193,441	193,592		8,817		8,817		202,409				743	04/25/2046	1FM
751150-AH-6	RALI 2006-Q07 3A RALI_06-Q07 1.152% 09		03/25/2020	Paydown		293,336	293,336	206,920	206,920		52,259		52,259		293,336				640	09/25/2046	1FM
751150-AJ-2	RALI 2006-Q07 3A RMBS_06-Q07 3A3 1.252		03/25/2020	Paydown		257,021	257,021	103,641	126,205		(126,205)		(126,205)		257,021				491	09/25/2046	1FM
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC CMBS_06-Q		03/25/2020	Paydown		57,610	57,610	35,070	27,230		30,380		30,380		57,610				177	01/25/2037	1FM
75115A-AA-9	RESIDENTIAL ACCREDIT LOANS INC RMBS_06-Q		03/01/2020	Paydown		73,857	124,483	100,034	101,117		(27,259)		(27,259)		73,857				1,126	08/25/2036	1FM
75115A-AB-7	RALI 2006-QS8 A2 RALI_06-QS8 6.000% 08		03/01/2020	Paydown		45,543	76,759	62,173	62,826		(17,283)		(17,283)		45,543				695	08/25/2036	1FM
75115A-AC-5	RALI 2006-QS8 A3 RFMS1_06-QS8 6.000% 0		03/01/2020	Paydown		2,122	3,577	2,734	2,855		(732)		(732)		2,122				32	08/25/2036	1FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q		03/25/2020	Paydown		471,226	471,226	386,674	390,826		80,400		80,400		471,226				1,194	12/25/2036	1FM
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS IN RALI_07-QS		03/25/2020	Paydown		417,278	498,970	292,140	321,552		95,726		95,726		417,278				1,587	04/25/2037	1FM
75116C-AM-8	RALI 2007-QS6 A1 RALI_07-QS6 1.347% 04		03/25/2020	Paydown		206,433	172,636	151,101	154,358		18,278		18,278		172,636				679	04/25/2037	1FM
75281A-AS-8	RANGE RESOURCES CORPORATION SRUNSEC CORP		03/02/2020	Various		414,325	595,000	539,963	546,645		1,246		1,246		547,891		(133,566)	(133,566)	8,485	05/15/2025	3FE
75281A-BA-6	RANGE RESOURCES CORPORATION SENIOR CORP		03/03/2020	Various		332,613	440,000	424,288	427,220		636		636		427,856		(95,243)	(95,243)	10,351	03/15/2023	3FE
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C RASC_06-K		03/25/2020	Paydown		35,040	35,040	34,941	34,951		89		89		35,040				129	06/25/2036	1FM
755111-BX-8	RAYTHEON COMPANY SENIOR CORP BND 2.500		01/14/2020	MORGAN STANLEY & CO. INC		428,673	420,000	425,334	424,763		(72)		(72)		424,692		3,981	3,981	904	12/15/2022	1FE
756109-AP-9	REALTY INCOME CORPORATION SENIOR CORP BN		01/14/2020	CITICORP SECURITIES MARKETS		1,083,330	1,000,000	1,083,010	1,080,380		(962)		(962)		1,079,418		3,912	3,912	21,313	08/01/2023	1FE
75913M-AA-7	REGIONS BANK REGIONSBANK 6.450% 06/26/		01/03/2020	J.P. MORGAN SECURITIES INC		5,900,989	4,484,000	5,883,923	5,883,768		(931)		(931)		5,882,836		18,152	18,152	8,837	06/26/2037	2FE
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS IN RALI_05-QS		03/25/2020	Paydown		78,941	81,302	51,220	55,650		23,292		23,292		78,941				229	04/25/2035	1FM
76110H-4E-6	RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A		03/01/2020	Paydown		719,825	719,825	718,026	716,120		3,706		3,706		719,825				4,902	04/25/2035	3FM

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
76110W-7D-2	RASC 2005-KS11 M1 ABS_05-KS11 M11 1.54		03/25/2020	Paydown		493,582	493,582	315,353	480,380		13,202		13,202		493,582				1,861	12/25/2035	1FM
761119-AA-4	RESIDENTIAL ASSET SECURITIZATION RMBS_06-A		03/01/2020	Paydown		6,954	7,035	6,104	5,807		1,147		1,147		6,954				59	08/25/2036	2FM
76111X-YJ-6	RESIDENTIAL FUNDING MORTGAGE S CMO_05-SA		03/01/2020	Paydown		39,225	39,576	30,531	31,174		8,051		8,051		39,225				225	09/25/2035	1FM
761120-AC-8	RESIDENTIAL ASSET SECURITIZATION RAST_07-A		03/01/2020	Paydown		5,375	4,547	3,158	3,098		2,277		2,277		5,375				61	04/25/2037	1FM
76112B-T9-1	RAMP 2006-RS1 A13 ABS_06-RS1 1.267% 11		03/25/2020	Paydown		169,025	169,025	124,022	139,049		29,976		29,976		169,025				604	11/25/2035	1FM
78355H-KM-0	RYDER SYSTEM INC SENIOR CORP BND MTN		02/03/2020	JANE STREET CAPITAL		337,207	330,000	334,301	334,106		(163)		(163)		333,943		3,264	3,264	1,687	06/01/2022	2FE
78409Y-AK-0	S&P GLOBAL INC SENIOR CORP BND 4.400%		02/12/2020	BNP PARIBAS		678,318	600,000	667,558	666,366		(1,138)		(1,138)		665,229		13,089	13,089	13,127	02/15/2026	1FE
78432M-AA-3	SBL HOLDINGS LLC SENIOR CORP BND 144A		03/05/2020	Various		15,178,870	15,000,000	15,000,000	15,000,000						15,000,000		178,870	178,870	227,778	11/13/2026	2FE
78447T-AA-1	SLMA 2013-M1 M1 SLMA_13-M1 3.500% 10/2		01/28/2020	Paydown		730,557	730,557	720,825	730,336		221		221		730,557				6,392	10/28/2029	2FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC SRSEC CORP		02/25/2020	DIRECT		5,907,200	5,200,000	5,703,152	5,645,904		(12,610)		(12,610)		5,633,294		273,906	273,906	142,188	03/01/2025	2FE
78662M-AB-2	SAG_19-1A ABS -1A-A 144A 5.125% 12/01/		03/01/2020	Paydown		171,595	171,595	171,595	171,554		42		42		171,595				1,469	12/01/2023	2PL
80282K-AD-8	SANTANDER HOLDINGS USA INC SENIOR CORP B		03/18/2020	Call 100.0000		2,424,000	2,424,000	2,421,567	2,421,567		1,767		1,767		2,423,334		666	666	26,943	04/17/2020	2FE
808513-AT-2	CHARLES SCHWAB CORPORATION THE SENIOR CO		01/07/2020	MORGAN STANLEY & CO. INC		430,177	420,000	429,828	428,855		(64)		(64)		428,791		1,386	1,386	5,070	01/25/2023	1FE
81744L-AZ-7	SEQUOIA MORTGAGE TRUST SEMT_07-2 0.963		03/20/2020	Paydown		132,624	132,624	103,406	112,666		19,958		19,958		132,624				446	06/20/2036	1FM
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS_15-1A 1		03/15/2020	Paydown		478,907	478,907	478,040	478,634		273		273		478,907				3,523	10/15/2042	1FE
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR CORP BND		01/03/2020	WELLS FARGO SECURITIES CITIGROUP GLOBAL MKT INC		2,227,230	1,500,000	2,200,602	2,200,545		(343)		(343)		2,200,202		27,028	27,028	43,875	02/01/2040	1FE
828807-CZ-8	SIMON PROPERTY GROUP LP SIMONPROPERTYGR		01/06/2020			12,696,857	10,990,000	12,574,318	12,574,216		(714)		(714)		12,573,503		123,354	123,354	49,302	11/30/2046	1FE
83417F-AA-7	SOCY 2014-2 A ABS_14-2-A 144A 4.020%		01/20/2020	Paydown		123,512	123,512	122,392	122,504		1,008		1,008		123,512				2,483	07/20/2044	2FE
83611J-AE-5	SNDPT_18-2A ABS2018-2A 3.744% 07/28/31		03/06/2020			22,500,000	25,000,000	25,046,535	24,954,782		(6,548)		(6,548)		24,948,235		(2,448,235)	(2,448,235)	357,354	07/28/2031	1FE
83613F-AC-5	SVHE 2007-OPT5 2A2 SENIOR ABS_07-OPT5 2A		03/25/2020	Paydown		207,943	207,943	173,726	173,888		34,055		34,055		207,943				1,292	10/25/2037	1FM
84243A-CS-9	SOUTHERN CALIFORNIA GAS CO SOUTHERNCALIF		01/03/2020	J.P. MORGAN SECURITIES INC		11,490,030	9,675,000	11,046,093	11,046,028		(385)		(385)		11,045,643		444,387	444,387	198,768	01/15/2049	1FE
84474Y-AA-4	SOUTHWEST AIRLINES CO 2007-1 SECURED COR		02/01/2020	Redemption 100.0000		297,937	297,937	333,689	311,841		(679)		(679)		311,161		(13,225)	(13,225)	9,162	02/01/2024	1FE
85208N-AA-8	SPRINT SPECTRUM CO I / II / III / SECURED C		03/20/2020	Redemption 100.0000		69,625	69,625	69,190	69,377		43		43		69,421		204	204	585	09/20/2021	2FE
852544-AD-1	STARBUCKS CORPORATION SENIOR CORP BND		02/12/2020	JANE STREET CAPITAL		2,213,133	2,075,000	2,153,684	2,142,251		(2,192)		(2,192)		2,140,059		73,074	73,074	29,514	10/01/2023	2FE
86359B-IC-1	SARM 2004-8 1A2 SARM_04-8 4.033% 07/25		03/01/2020	Paydown		18,715	18,715	15,798	15,611		3,699		3,699		18,715				126	07/25/2034	1FM
86359L-GS-1	STRUCTURED ASSET MORTGAGE INVE SAMI_05-A		03/01/2020	Paydown		7,624	9,200	6,171	6,652		972		972		7,624				60	03/25/2046	1FM
86359L-SM-2	STRUCTURED ASSET MORTGAGE INVE RMBS_06-A		03/25/2020	Paydown		81,245	81,245	59,382	57,202		24,042		24,042		81,245				388	02/25/2036	1FM
86360U-AM-7	SAMI 2006-AR4 5A RMBS_06-AR4-5A1 1.127		03/25/2020	Paydown		38,477	37,241	30,140	30,377		8,100		8,100		38,477				135	06/25/2036	1FM
86360U-AC-0	SAMI_06-AR6 SAMI_06-AR6 1.137% 07/25/3		03/25/2020	Paydown		25,592	29,561	18,792	20,334		5,258		5,258		25,592				123	07/25/2036	1FM
86361H-AA-2	SAMI 2006-AR7 A1 CMO_06-AR7 A1A 1.157%		03/25/2020	Paydown		184,724	288,406	199,502	191,980		(7,257)		(7,257)		184,724				1,450	08/25/2036	1FM
86361H-AA-9	SAMI 2006-AR8 A1 CMO_06-AR8 A1A 1.147%		03/25/2020	Paydown		274,064	274,064	195,117	204,425		69,639		69,639		274,064				959	10/25/2036	1FM
86772F-AA-9	SUNRUNATLANTISSUNRN 19-2 ABS RN 19-2		01/30/2020	Paydown		105,704	105,704	105,652	105,653		51		51		105,704				975	02/01/2055	1FE
86773P-AA-6	SUNRUN_19-1 ABS 19-1A 144A 3.980% 06		03/30/2020	Paydown		145,600	145,600	145,992	145,700		(69)		(69)		145,600				1,449	06/30/2054	1FE
86803N-AA-5	SNSTR 2018-1 ABS 018-1_A 144A 5.680% 1		02/20/2020	Paydown		1,149,046	1,149,046	1,148,717	1,147,601		1,445		1,445		1,149,046				16,316	11/20/2048	1FE
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		03/01/2020	Paydown		189,241	189,241	87,913	86,519		102,722		102,722		189,241				248	03/25/2037	1FM
87246A-AF-5	TIAA SEASONED COMMERCIAL MORTG TIAAS_07-		03/10/2020	Paydown		4,674,294	4,674,294	4,674,294	4,674,294						4,674,294				39,693	08/15/2039	1FM
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		02/25/2020	Paydown		1,250	1,250	1,250	1,249		1		1		1,250				15	11/25/2048	2FE
87612E-BD-7	TARGET CORPORATION SENIOR CORP BND 3.5		01/07/2020	MORGAN STANLEY & CO. INC		451,034	420,000	452,424	450,252		(144)		(144)		450,108		926	926	7,677	07/01/2024	1FE
87612E-BE-5	TARGET CORPORATION SENIOR CORP BND 2.5		01/28/2020	US BANCORP		434,494	420,000	432,852	432,239		(142)		(142)		432,097		2,398	2,398	3,033	04/15/2026	1FE
883203-BV-2	TEXTRON INC SENIOR CORP BND 3.875% 03/		02/12/2020	BARCLAYS CAPITAL		2,992,444	2,992,444	2,978,220	2,910,036		(2,478)		(2,478)		2,907,558		84,886	84,886	49,126	03/01/2025	2FE
883556-BF-8	THERMO FISHER SCIENTIFIC INC SENIOR CORP		02/03/2020	BA SECURITIES		3,250,590	3,000,000	3,213,839	3,207,977		(4,871)		(4,871)		3,203,106		47,484	47,484	63,633	02/01/2024	2FE
883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP		03/27/2020	JANE STREET CAPITAL RBC DOMINION SECURITIES		1,003,610	1,000,000	1,038,078	1,037,564		(1,136)		(1,136)		1,036,427		(32,817)	(32,817)	20,000	08/15/2027	2FE
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		02/20/2020	INC. CITIGROUP GLOBAL MKT INC		4,954,848	4,800,000	4,750,752	4,751,010		189		189		4,751,199		203,649	203,649	75,400	08/26/2049	1FE
89175J-AD-2	TPMT_2017-6 WHOLECMO2017-6 3.250% 10/2		01/06/2020	CITICORP SECURITIES		4,956,250	5,000,000	4,795,649	4,814,907		326		326		4,815,233		141,017	141,017	16,701	10/25/2057	1FM
89236T-FX-8	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		01/07/2020	MARKETS		3,053,670	3,000,000	3,051,368	3,048,979		(466)		(466)		3,048,513		5,157	5,157	19,213	04/12/2022	1FE
896239-AC-4	TRIMBLE INC SENIORCORPBND 4.900% 06/15		02/05/2020	DIRECT		1,345,320	1,200,000	1,210,726	1,209,531		(94)		(94)		1,209,437		135,883	135,883	8,330	06/15/2028	2FE
89655Y-AA-4	TRINITY RAIL LEASING LP TRL_09 ABS2009-1		03/16/2020	Paydown		6,639	6,639	7,287	7,194		(555)		(555)		6,639				77	11/16/2039	1FE
90215L-AA-3	2018 A LTCG SECURITIZATION ISS SENIORABS		03/15/2020	Paydown		24,994	24,994	24,989	24,989		5		5		24,994				191	06/15/2048	1FE

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
90331H-MS-9	US BANK NATIONAL ASSOCIATION SENIOR CORP		01/29/2020	BARCLAYS CAPITAL		364,690	350,000	363,300	362,499		(197)		(197)		362,301		2,388	2,388	5,009	01/27/2025	1FE
90331H-NL-3	US BANK NATIONAL ASSOCIATION SENIOR CORP		01/07/2020	MARKETAXESS CORPORATI MILLENNIUM ADVISORS, LLC		431,953	420,000	432,348	431,125		(80)		(80)		431,045		908	908	5,520	01/23/2023	1FE
90331H-PC-1	US BANK NATIONAL ASSOCIATION SENIOR CORP		01/07/2020			2,548,050	2,500,000	2,541,459	2,539,554		(373)		(373)		2,539,181		8,869	8,869	8,465	05/23/2022	1FE
90520E-AH-4	MIFG UNION BANK NA SENIOR CORP BND 3.1		01/29/2020	Mitsubishi Securities USA		897,120	875,000	893,237	892,349		(649)		(649)		891,700		5,420	5,420	9,188	04/01/2022	1FE
90783T-AA-8	UNION PACIFIC CORPORATION SECURED CORP B		01/02/2020	Redemption 100.0000		166,543	166,543	186,945	172,564		(15)		(15)		172,549		(6,006)	(6,006)	4,500	07/02/2025	1FE
90783V-AA-3	UNION PAC RAILROAD CO 2005-1 SENIOR CORP		01/02/2020	Redemption 100.0000		186,672	186,672	209,315	202,677		(4)		(4)		202,672		(16,001)	(16,001)	4,743	01/02/2029	1
91324P-BK-7	UNITEDHEALTH GROUP INC UNITEDHEALTHGROUP		02/03/2020	J.P. MORGAN SECURITIES INC		1,882,475	1,250,000	1,853,051	1,852,986		(2,204)		(2,204)		1,850,783		31,692	31,692	40,582	02/15/2038	1FE
91324P-DM-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		01/14/2020	MORGAN STANLEY & CO. INC		443,701	420,000	445,284	443,444		(226)		(226)		443,217		483	483	6,166	02/15/2024	1FE
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		02/03/2020	JANE STREET CAPITAL CITICORP SECURITIES		435,099	420,000	429,660	429,208		(126)		(126)		429,082		6,017	6,017	5,206	08/15/2026	2FE
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/26/2020	MARKETS		381,164	350,000	389,340	387,726		(1,143)		(1,143)		386,583		(5,419)	(5,419)	7,660	03/16/2027	2FE
92826C-AD-4	VISA INC SENIOR CORP BND 3.150% 12/14/		01/28/2020	HSBC SECURITIES INC.		448,720	420,000	448,476	446,972		(349)		(349)		446,623		2,097	2,097	1,654	12/14/2025	1FE
92922F-J2-5	WAMU MORTGAGE PASS-THROUGH CER CMO 05-AR		03/25/2020	Paydown		751	751	708	689		61		61		751				342	04/25/2045	1FM
92922F-U4-8	WAMU MORTGAGE PASS-THROUGH CER CMO 2005-		03/25/2020	Paydown		81,303	81,303	70,007	71,420		9,882		9,882		81,303				31	12/25/2045	1FM
92925C-BA-9	WAMU MPTC WAMU 05-A19 WHOLE CMO 05-AR19		03/25/2020	Paydown		7,360	7,360	5,777	6,528		832		832		7,360				499	12/25/2046	1FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		85,068	75,252	46,003	51,060		34,008		34,008		85,068				976	07/25/2047	1FM
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER CMO 07-0A		03/01/2020	Paydown		251,595	251,595	189,892	192,921		58,674		58,674		251,595				717	07/25/2047	1FM
92927B-AC-6	WAMU 2007-0A6 2A WAMU 07-0A6 2.234% 07		03/01/2020	Paydown		174,184	174,184	118,468	139,642		34,542		34,542		174,184				41,488	03/15/2026	2FE
92940P-AB-0	WRKCO INC SENIOR CORP BND 4.650% 03/15		02/25/2020	DIRECT		2,271,168	1,995,000	2,201,054	2,091,399		(2,169)		(2,169)		2,089,229		181,938	181,938	119,827	01/15/2038	1FE
92976G-AJ-0	WELLS FARGO BANK NA CORP BND 6.600% 0		01/03/2020	WELLS FARGO SECURITIES CITICORP SECURITIES		5,516,156	3,800,000	5,500,257	5,500,082		(1,048)		(1,048)		5,499,034		17,122	17,122	2,618	04/11/2023	1FE
931142-DH-3	WALMART INC SENIOR CORP BND 2.550% 04/		01/07/2020	MARKETS MORGAN STANLEY & CO. INC		428,644	420,000	430,416	429,398		(67)		(67)		429,331		(688)	(688)	419	12/15/2024	1FE
931142-DV-2	WALMART INC SENIOR CORP BND 2.650% 12/		01/07/2020	Paydown		434,410	420,000	434,994	434,054		(63)		(63)		433,991		419	419	742	12/15/2024	1FE
933635-AB-0	WAMU 2007-0A2 2A WHOLE CMO 07-0A2 2.23		03/01/2020	Paydown		77,619	77,619	56,966	61,412		16,207		16,207		77,619				191	03/25/2047	1FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		104,051	103,837	75,880	80,142		23,909		23,909		104,051				410	07/25/2046	1FM
93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		26,867	26,867	16,209	17,711		9,156		9,156		26,867				130	09/25/2046	1FM
93364A-AB-8	WAMU 2007-0A3 2A WAMU 07-0A3 2.736% 04		03/01/2020	Paydown		121,168	124,918	88,114	100,891		20,277		20,277		121,168				608	04/25/2047	1FM
93364A-AC-6	WAMU 2007-0A3 2A SUPSEN WHOLE CMO2007-0A		03/01/2020	Paydown		194,952	166,933	176,395	185,557		18,557		18,557		194,952				631	04/25/2047	1FM
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		337,301	337,301	260,464	275,261		62,040		62,040		337,301				1,514	06/25/2047	1FM
933936-5V-1	WMALT 2005-4 CB1 WMALT 05-4 1.397% 06/		03/25/2020	Paydown		27,823	34,298	25,766	28,118		(295)		(295)		27,823				120	06/25/2035	1FM
933936-X8-1	WAMU 05-AR1 WAMU 05-AR1 1.747% 01/25/4		03/25/2020	Paydown		102,802	102,802	78,643	88,433		14,369		14,369		102,802				434	01/25/2045	1FM
933936-Z4-8	WAMU MORTGAGE PASS-THROUGH CER SUPERSEN		03/01/2020	Paydown		6,759	6,759	6,887	6,861		(102)		(102)		6,759				43	03/25/2035	1FM
93394F-PN-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		250,008	250,008	222,646	224,291		25,717		25,717		250,008				1,468	05/25/2046	1FM
93395H-AD-9	WASHINGTON MUTUAL MORTGAGE PAS WMALT 06-		03/25/2020	Paydown		68,112	68,112	29,756	(10,062)		78,174		78,174		68,112				105	09/25/2036	1FM
94353W-AA-3	WAAV 2017-1A ABS2017-1A144A 3.844% 11/		03/15/2020	Paydown		186,065	186,065	187,332	187,290		(1,225)		(1,225)		186,065				1,192	11/15/2042	1FE
949746-RF-0	WELLS FARGO & COMPANY SUB CORP BND 5.6		01/03/2020	WELLS FARGO SECURITIES		4,926,186	3,749,000	4,940,608	4,940,532		(459)		(459)		4,940,072		(13,886)	(13,886)	100,414	01/15/2044	1FE
949746-SK-8	WELLS FARGO & COMPANY SENIOR CORP BND		02/03/2020	JANE STREET CAPITAL		3,069,990	3,000,000	3,049,626	3,047,125		(2,090)		(2,090)		3,045,035		24,955	24,955	48,848	01/24/2023	1FE
94974B-FC-9	WELLS FARGO & COMPANY SENIOR CORP BND		01/14/2020	WELLS FARGO SECURITIES		4,123,640	4,000,000	4,114,622	4,109,101		(2,020)		(2,020)		4,107,081		16,559	16,559	49,778	03/08/2022	1FE
94985K-AA-5	WFA 07-PA6 WHOLE CMO 07-PA6 4.480% 12/		03/01/2020	Paydown		60,858	64,924	50,877	50,115		10,743		10,743		60,858				539	12/28/2037	1FM
94987U-AL-7	WFL 11-RR2 WHOLE CMO 11-RR2-3A2 3.742%		03/01/2020	Paydown		86,780	86,780	88,691	88,565		(1,785)		(1,785)		86,780				536	10/27/2035	2FM
94988G-AJ-2	WFMLT 2012-RR2 2 WFMLT 12-RR2 1.877% 0		03/25/2020	Paydown		558,413	558,413	405,582	448,880		109,533		109,533		558,413				1,769	08/27/2037	1FM
94989T-BH-6	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS		02/20/2020	DIRECT		1,994,375	2,000,000	1,819,219	1,835,890		2,275		2,275		1,838,165		156,210	156,210	21,159	09/15/2058	3FM
960413-AU-6	WESTLAKE CHEMICAL CORP SENIORCORPBND 4		01/06/2020	CANTOR FITZGERALD EUR		10,119,500	10,000,000	10,121,730	10,121,727		(23)		(23)		10,121,704		(2,204)	(2,204)	64,410	11/15/2047	2FE
963320-AW-6	WHIRLPOOL CORPORATION SRUNSEC CORP BND		02/05/2020	DIRECT		1,135,390	1,000,000	989,757	990,447		80		80		990,528		144,862	144,862	21,111	02/26/2029	2FE
970631-AA-5	WESTF 12-A SENIORABS12-A144A 5.500% 09		03/03/2020	Paydown		542,494	542,494	533,000	537,116		5,378		5,378		542,494				11,040	09/15/2037	1FE
974153-AA-6	WINGSTOP FUNDING LLC ABS 18-1-A2 144A		03/05/2020	Paydown		1,250	1,250	1,250	1,250						1,250				16	12/05/2048	2FE
97650W-AG-3	WINTRUST FINANCIAL CORPORATION SRSUB COR		02/05/2020	DIRECT		274,263	250,000	250,000	250,000						250,000		24,263	24,263	2,021	06/06/2029	2FE
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		01/31/2020	Redemption 100.0000		287,466	287,466	287,466	287,466						287,466				4,341	01/05/2035	2FE
BGA0FU-CU-1	ATLAS CLO FUNDING I LLC TERMILOAN 3.415		02/18/2020	Redemption 100.0000		142,989	142,989	142,989	142,957		(61)		(61)		142,896		94	94	1,370	11/17/2027	2FE

E05.12







STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
96525V-AB-1	WHITEHORSE LTD WITEH 13-1A ABS -1A-B2L 1	D	02/24/2020	Paydown		11,737	11,737	11,530	11,230		507		507		11,737				199	11/24/2025	3FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,124,336,947	1,034,214,366	1,103,849,343	1,096,548,157		8,700,119		8,700,119		1,113,247,734		11,076,977	11,076,977	14,254,526	XXX	XXX	
060505-FL-3	BANK OF AMERICA CORP CORP BND 5.875%		01/06/2020	DIRECT		1,668,750	1,500,000	1,552,500	1,549,758		(94)		(94)		1,549,664		119,086	119,086	27,661	12/31/2049	2FE	
94978S-AA-7	WELLS FARGO CAPITAL X CAPSEC CORP BND		03/30/2020	Tax Free Exchange		1,555,035	1,500,000	1,563,930	1,555,529		(494)		(494)		1,555,035				26,031	12/15/2036	2FE	
4899999	Subtotal - Bonds - Hybrid Securities					3,223,785	3,000,000	3,116,430	3,105,287		(588)		(588)		3,104,699		119,086	119,086	53,692	XXX	XXX	
38141G-CJ-6	GOLDMAN SACHS GROUP INC/THE CORP BND 6		02/03/2020	J.P. MORGAN SECURITIES INC		4,150,590	3,000,000	4,060,902	4,060,723		(6,076)		(6,076)		4,054,647		95,943	95,943	86,771	02/15/2033	1FE	
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE CORP BND 6		01/06/2020	BARCLAYS CAPITAL		6,990,500	5,000,000	6,991,790	6,991,625		(1,158)		(1,158)		6,990,467		33	33	136,285	02/01/2041	1FE	
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE CORP BND 6		01/06/2020	BARCLAYS CAPITAL		9,687,471	6,998,000	9,721,125	9,720,831		(2,055)		(2,055)		9,718,776		(31,304)	(31,304)	127,276	10/01/2037	2FE	
5599999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					20,828,561	14,998,000	20,773,817	20,773,179		(9,289)		(9,289)		20,763,890		64,672	64,672	350,332	XXX	XXX	
8399997	Total - Bonds - Part 4					1,510,989,626	1,388,088,246	1,493,374,822	1,233,628,240		8,614,979		8,614,979		1,502,573,821		7,709,323	7,709,323	16,897,225	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					1,510,989,626	1,388,088,246	1,493,374,822	1,233,628,240		8,614,979		8,614,979		1,502,573,821		7,709,323	7,709,323	16,897,225	XXX	XXX	
665859-85-6	NORTHERN TRUST CORPORATION PFD STK		02/05/2020	J.P. MORGAN SECURITIES INC	100,000,000	2,621,924	0.00	2,500,000	2,500,000						2,500,000		121,946	121,946			2FE	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,621,924	XXX	2,500,000	2,500,000						2,500,000		121,946	121,946		XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					2,621,924	XXX	2,500,000	2,500,000						2,500,000		121,946	121,946		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					2,621,924	XXX	2,500,000	2,500,000						2,500,000		121,946	121,946		XXX	XXX	
BGA0E6-1S-2	FEDERAL HOME LOAN BANK OF BOSTON		03/31/2020	LOANS		869,900		869,900	869,900						869,900							
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					869,900	XXX	869,900	869,900						869,900						XXX	XXX
9799997	Total - Common Stocks - Part 4					869,900	XXX	869,900	869,900						869,900						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					869,900	XXX	869,900	869,900						869,900						XXX	XXX
9899999	Total - Preferred and Common Stocks					3,491,824	XXX	3,369,900	3,369,900						3,369,900		121,946	121,946		XXX	XXX	
9999999	Totals					1,514,481,450	XXX	1,496,744,722	1,236,988,140		8,614,979		8,614,979		1,505,943,721		7,831,269	7,831,269	16,897,225	XXX	XXX	

EOS.15

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)														
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX		
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																					XXX	XXX
FIDA IMDN/C/210115/263.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/16/2020	01/15/2021	744	195,835	263.29		5,126		1,378	XXX	1,378	(3,749)																				
FIDA IMDN/C/210115/264.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/17/2020	01/15/2021	1,293	341,969	264.42		8,174		2,089	XXX	2,089	(6,085)																				
FIDA IMDN/C/210115/264.49	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/21/2020	01/15/2021	711	188,112	264.49		4,495		1,139	XXX	1,139	(3,356)																				
FIDA IMDN/C/210121/264.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/22/2020	01/21/2021	4,001	1,057,972	264.42		26,767		6,621	XXX	6,621	(20,146)																				
FIDA IMDN/C/210122/264.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/29/2020	01/22/2021	3,014	796,385	264.26		18,956		5,104	XXX	5,104	(13,852)																				
FIDA IMDN/C/210122/264.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/29/2020	01/22/2021	815	215,564	264.56		4,987		1,331	XXX	1,331	(3,656)																				
FIDA IMDN/C/210122/265.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/29/2020	01/22/2021	1,246	330,342	265.15		7,313		1,894	XXX	1,894	(5,419)																				
FIDA IMDN/C/210127/262.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/29/2020	01/27/2021	1,719	450,922	262.36		12,426		3,701	XXX	3,701	(8,725)																				
FIDA IMDN/C/210128/263.31	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	01/29/2020	01/28/2021	1,689	444,860	263.31		11,421		3,273	XXX	3,273	(8,148)																				
FIDA IMDN/C/210129/261.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/05/2020	01/29/2021	2,167	566,942	261.64		17,856		5,090	XXX	5,090	(12,766)																				
FIDA IMDN/C/210129/263.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/05/2020	01/29/2021	1,613	425,148	263.55		11,581		3,050	XXX	3,050	(8,532)																				
FIDA IMDN/C/210129/264.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/05/2020	01/29/2021	2,129	562,682	264.25		14,605		3,708	XXX	3,708	(10,897)																				
FIDA IMDN/C/210203/262.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/05/2020	02/03/2021	4,750	1,246,459	262.44		37,098		10,372	XXX	10,372	(26,725)																				
FIDA IMDN/C/210204/263.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/05/2020	02/04/2021	3,020	796,136	263.58		21,774		5,812	XXX	5,812	(15,962)																				
FIDA IMDN/C/210205/265.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/12/2020	02/05/2021	3,273	867,878	265.16		22,747		5,255	XXX	5,255	(17,493)																				
FIDA IMDN/C/210205/265.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/12/2020	02/05/2021	2,883	765,139	265.42		19,662		4,487	XXX	4,487	(15,175)																				
FIDA IMDN/C/210210/266.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/12/2020	02/10/2021	3,252	866,113	266.37		20,780		4,607	XXX	4,607	(16,173)																				
FIDA IMDN/C/210211/266.19	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/12/2020	02/11/2021	1,301	346,191	266.19		8,417		1,890	XXX	1,890	(6,527)																				
FIDA IMDN/C/210212/266.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/19/2020	02/12/2021	2,731	727,591	266.40		17,697		3,885	XXX	3,885	(13,812)																				
FIDA IMDN/C/210212/266.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/19/2020	02/12/2021	3,142	837,343	266.53		20,203		4,400	XXX	4,400	(15,803)																				
FIDA IMDN/C/210212/266.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/19/2020	02/12/2021	1,971	525,892	266.78		12,398		2,678	XXX	2,678	(9,720)																				
FIDA IMDN/C/210218/266.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/19/2020	02/18/2021	3,968	1,055,806	266.09		26,387		5,999	XXX	5,999	(20,388)																				
FIDA IMDN/C/210219/266.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/26/2020	02/19/2021	1,306	347,429	266.08		2,978		1,985	XXX	1,985	(993)																				
FIDA IMDN/C/210219/266.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/26/2020	02/19/2021	2,607	694,720	266.53		5,631		3,756	XXX	3,756	(1,875)																				
FIDA IMDN/C/210219/266.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/26/2020	02/19/2021	3,065	817,347	266.67		6,559		4,342	XXX	4,342	(2,217)																				
FIDA IMDN/C/210224/262.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/26/2020	02/24/2021	3,019	791,681	262.27		9,842		7,165	XXX	7,165	(2,677)																				
FIDA IMDN/C/210225/258.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	02/26/2020	02/25/2021	1,767	456,535	258.40		8,128		6,240	XXX	6,240	(1,888)																				
FIDA IMDN/C/210226/255.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/04/2020	02/26/2021	1,769	451,288	255.16		13,444		8,464	XXX	8,464	(4,981)																				

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)	
FIDA1MDN/C/210226/255.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/04/2020	02/26/2021	4,879	1,246,828	255.56		36,007		22,522		22,522	(13,485)							
FIDA1MDN/C/210226/258.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/04/2020	02/26/2021	1,560	402,442	258.00		9,547		5,739		5,739	(3,809)							
FIDA1MDN/C/210302/258.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/04/2020	03/02/2021	3,172	818,816	258.10		19,413		11,659		11,659	(7,754)							
FIDA1MDN/C/210303/258.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/04/2020	03/03/2021	2,260	583,258	258.10		13,831		8,324		8,324	(5,507)							
FIDA1MDN/C/210304/258.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/11/2020	03/04/2021	2,304	596,480	258.93		7,326		7,848		7,848	522							
FIDA1MDN/C/210305/257.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/11/2020	03/05/2021	1,392	358,975	257.90		4,886		5,246		5,246	360							
FIDA1MDN/C/210305/258.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/11/2020	03/05/2021	5,730	1,482,852	258.79		18,565		19,831		19,831	1,266							
FIDA1MDN/C/210309/258.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/11/2020	03/09/2021	6,059	1,567,988	258.79		19,752		21,159		21,159	1,407							
FIDA1MDN/C/210310/257.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/11/2020	03/10/2021	1,902	488,857	257.09		7,264		7,807		7,807	543							
FIDA1MDN/C/210311/255.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/18/2020	03/11/2021	3,865	988,136	255.67		16,194		18,065		18,065	1,871							
FIDA1MDN/C/210312/252.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/18/2020	03/12/2021	4,084	1,030,315	252.28		22,748		25,461		25,461	2,713							
FIDA1MDN/C/210312/254.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/18/2020	03/12/2021	3,189	811,052	254.29		15,116		16,830		16,830	1,714							
FIDA1MDN/C/210316/254.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/18/2020	03/16/2021	4,615	1,173,473	254.29		21,967		24,505		24,505	2,537							
FIDA1MDN/C/210317/252.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/18/2020	03/17/2021	4,169	1,052,299	252.43		23,138		25,845		25,845	2,707							
FIDA1MDN/C/210318/252.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/25/2020	03/18/2021	2,263	570,867	252.22		15,230		14,282		14,282	(948)							
FIDA1MDN/C/210319/250.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/25/2020	03/19/2021	2,836	710,800	250.64		21,497		20,271		20,271	(1,226)							
FIDA1MDN/C/210319/251.30	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/25/2020	03/19/2021	1,441	362,214	251.30		10,433		9,789		9,789	(644)							
FIDA1MDN/C/210323/251.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/25/2020	03/23/2021	4,606	1,156,823	251.18		33,670		31,730		31,730	(1,940)							
FIDA1MDN/C/210324/252.31	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	03/25/2020	03/24/2021	1,886	475,951	252.31		12,693		11,907		11,907	(786)							
SPXRC7E/CS/210115/180.60-193.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/16/2020	01/15/2021	1,712	309,233	193.24		8,252		1,604		1,604	(6,647)							
SPXRC7E/CS/210115/181.87-194.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/17/2020	01/15/2021	2,749	500,000	194.60		13,223		2,183		2,183	(11,040)							
SPXRC7E/CS/210121/182.03-194.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/22/2020	01/21/2021	2,319	422,038	194.77		10,853		1,853		1,853	(9,000)							
SPXRC7E/CS/210122/182.25-195.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/29/2020	01/22/2021	1,207	220,000	195.01		4,683		941		941	(3,742)							
SPXRC7E/CS/210127/178.31-190.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/29/2020	01/27/2021	834	148,627	190.16		4,087		1,057		1,057	(3,029)							
SPXRC7E/CS/210205/182.09-194.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/12/2020	02/05/2021	906	165,000	194.54		4,448		760		760	(3,689)							
SPXRC7E/CS/210210/182.32-194.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/12/2020	02/10/2021	2,666	486,052	194.89		12,983		2,225		2,225	(10,759)							
SPXRC7E/CS/210211/182.50-195.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/12/2020	02/11/2021	3,120	569,465	195.28		15,132		2,570		2,570	(12,562)							
SPXRC7E/CS/210212/183.21-196.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/19/2020	02/12/2021	1,133	207,500	196.03		5,336		857		857	(4,480)							
SPXRC7E/CS/210219/183.03-195.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/26/2020	02/19/2021	935	171,187	195.84		1,879		745		745	(1,134)							

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)	
SPXRC7E/CS/210219/183.50-196.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/26/2020	02/19/2021	1,609	295,301	196.12		3,057		1,201		1,201	(1,856)							
SPXRC7E/CS/210224/177.43-189.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/26/2020	02/24/2021	888	157,582	189.42		2,877		1,351		1,351	(1,526)							
SPXRC7E/CS/210225/173.80-185.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/26/2020	02/25/2021	1,262	219,379	185.92		5,389		2,805		2,805	(2,584)							
SPXRC7E/CS/210226/170.71-182.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	02/26/2021	1,014	173,079	182.33		5,009		2,931		2,931	(2,078)							
SPXRC7E/CS/210226/173.51-185.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	02/26/2021	719	124,820	185.03		2,912		1,604		1,604	(1,308)							
SPXRC7E/CS/210302/172.44-184.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	03/02/2021	1,015	175,000	184.29		4,517		2,554		2,554	(1,963)							
SPXRC7E/CS/210303/171.01-182.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	03/03/2021	2,063	352,725	182.93		10,129		5,923		5,923	(4,206)							
SPXRC7E/CS/210304/172.80-184.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/04/2021	2,850	492,460	184.77		8,892		6,993		6,993	(1,899)							
SPXRC7E/CS/210305/170.76-182.71	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/05/2021	2,648	452,207	182.71		9,771		7,796		7,796	(1,975)							
SPXRC7E/CS/210305/171.40-183.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/05/2021	1,962	336,247	183.18		6,828		5,422		5,422	(1,406)							
SPXRC7E/CS/210309/168.05-179.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/09/2021	2,283	383,629	179.66		10,205		8,274		8,274	(1,931)							
SPXRC7E/CS/210310/169.81-181.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/10/2021	2,297	390,000	181.54		9,073		7,286		7,286	(1,788)							
SPXRC7E/CS/210311/168.46-180.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/11/2021	945	159,139	180.25		3,430		3,352		3,352	(79)							
SPXRC7E/CS/210312/165.98-177.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/12/2021	1,173	194,731	177.00		4,985		4,799		4,799	(186)							
SPXRC7E/CS/210316/165.85-176.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/16/2021	1,897	314,667	176.52		8,005		7,680		7,680	(326)							
SPXRC7E/CS/210317/166.92-176.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/17/2021	599	100,000	176.52		2,228		2,099		2,099	(129)							
SPXRC7E/CS/210318/166.15-177.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/18/2021	4,372	726,433	177.38		19,587		17,924		17,924	(1,663)							
SPXRC7E/CS/210319/165.58-175.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/19/2021	2,428	402,086	175.69		10,610		9,666		9,666	(944)							
SPXRC7E/CS/210319/166.22-175.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/19/2021	1,612	267,938	175.64		6,496		5,856		5,856	(640)							
SPXRC7E/C/210128/179.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	01/29/2020	01/28/2021	675	121,416	179.83		3,895		866		866	(3,028)							
SPXT5UT/C/210115/233.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	01/16/2020	01/15/2021	1,609	375,000	233.06		13,113		2,426		2,426	(10,688)							
SPXT5UT/C/210121/239.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	01/22/2020	01/21/2021	2,003	469,381	239.22		10,155		1,286		1,286	(8,869)							
SPXT5UT/C/210122/238.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	01/29/2020	01/22/2021	1,136	264,992	238.75		4,908		788		788	(4,119)							
SPXT5UT/C/210127/236.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	01/29/2020	01/27/2021	434	100,436	236.72		2,279		417		417	(1,861)							
SPXT5UT/C/210128/237.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	01/29/2020	01/28/2021	723	168,125	237.98		3,391		583		583	(2,808)							
SPXT5UT/C/210205/240.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/12/2020	02/05/2021	466	109,342	240.17		2,470		284		284	(2,186)							
SPXT5UT/C/210205/240.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/12/2020	02/05/2021	1,173	275,571	240.42		6,076		688		688	(5,388)							
SPXT5UT/C/210210/240.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/12/2020	02/10/2021	1,953	459,381	240.82		9,843		1,113		1,113	(8,731)							
SPXT5UT/C/210212/241.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/19/2020	02/12/2021	2,754	650,264	241.55		13,109		1,422		1,422	(11,687)							

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)	
SPXTSUT/C/210218/241.5	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/19/2020	02/18/2021	504	118,853	241.51		2,424		272		272	(2,152)							
SPXTSUT/C/210219/241.4	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/26/2020	02/19/2021	1,313	309,789	241.45		2,219		719		719	(1,500)							
SPXTSUT/C/210219/241.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/26/2020	02/19/2021	468	110,646	241.85		744		241		241	(503)							
SPXTSUT/C/210224/236.7	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	02/26/2020	02/24/2021	1,015	234,654	236.72		2,984		1,118		1,118	(1,866)							
SPXTSUT/C/210226/229.4	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	02/26/2021	1,002	224,679	229.46		5,080		2,706		2,706	(2,374)							
SPXTSUT/C/210226/229.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	02/26/2021	2,657	596,898	229.85		12,966		6,869		6,869	(6,097)							
SPXTSUT/C/210302/232.2	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	03/02/2021	723	163,994	232.21		2,812		1,440		1,440	(1,372)							
SPXTSUT/C/210303/230.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/04/2020	03/03/2021	622	140,444	230.84		2,780		1,458		1,458	(1,322)							
SPXTSUT/C/210304/232.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/04/2021	516	117,350	232.86		1,058		958		958	(100)							
SPXTSUT/C/210305/230.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/05/2021	871	196,608	230.89		2,265		2,042		2,042	(222)							
SPXTSUT/C/210309/228.6	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/09/2021	1,283	286,386	228.66		4,285		3,889		3,889	(396)							
SPXTSUT/C/210310/230.0	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/11/2020	03/10/2021	2,012	452,175	230.01		5,835		5,281		5,281	(554)							
SPXTSUT/C/210311/228.3	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/11/2021	506	112,987	228.38		1,381		1,588		1,588	207							
SPXTSUT/C/210312/226.9	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/12/2021	781	172,561	226.94		2,491		2,851		2,851	360							
SPXTSUT/C/210312/228.1	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/12/2021	664	148,010	228.16		1,866		2,138		2,138	272							
SPXTSUT/C/210316/225.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/16/2021	961	211,835	225.86		3,460		3,937		3,937	477							
SPXTSUT/C/210317/226.6	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/18/2020	03/17/2021	2,196	486,279	226.64		7,313		8,346		8,346	1,033							
SPXTSUT/C/210318/227.0	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/18/2021	506	111,723	227.02		1,725		1,855		1,855	130							
SPXTSUT/C/210319/226.3	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/19/2021	624	137,325	226.33		2,290		2,456		2,456	166							
SPXTSUT/C/210323/225.2	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/23/2021	1,379	303,015	225.28		5,668		6,052		6,052	384							
SPXTSUT/C/210324/229.0	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse ..... E58DKGMJYYYJLN8C3868	03/25/2020	03/24/2021	1,173	259,275	229.05		3,273		3,538		3,538	265							
SPX/CS/210115/3289.29-3445.53	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	01/16/2020	01/15/2021	38	125,005	445.53		3,423		455		455	(2,968)							
SPX/CS/210115/3289.29-3453.75	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	01/16/2020	01/15/2021	67	218,920	453.75		6,303		829		829	(5,475)							
SPX/CS/210115/3316.81-3470.71	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	01/17/2020	01/15/2021	240	797,041	470.71		20,957		2,476		2,476	(18,481)							
SPX/CS/210115/3329.62-3481.22	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	01/21/2020	01/15/2021	212	706,376	481.22		18,571		2,043		2,043	(16,529)							
SPX/CS/210121/3320.79-3471.98	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	01/22/2020	01/21/2021	461	1,532,198	471.98		39,591		4,706		4,706	(34,885)							
SPX/CS/210129/3225.52-3366.01	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	02/05/2020	01/29/2021	121	390,476	366.01		10,813		1,975		1,975	(8,838)							
SPX/CS/210129/3273.40-3423.52	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	02/05/2020	01/29/2021	179	586,052	423.52		16,019		2,401		2,401	(13,618)							
SPX/CS/210203/3248.92-3398.09	Fixed Index Annuity	Annual Exh 5	Equity/Index	International Goldman Sachs ..... 784F5XWPLTWKTBV3E584	02/05/2020	02/03/2021	246	798,889	398.09		22,583		3,828		3,828	(18,755)							

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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/210204/3297.59-3449.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/05/2020	02/04/2021	161	529,640	449.13		14,023	1,916		1,916	(12,107)							
SPX/CS/210219/3337.75-3488.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/19/2021	118	394,905	488.35		6,793	1,184		1,184	(5,609)							
SPX/CS/210219/3373.23-3528.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/19/2021	181	609,866	528.56		9,656	1,561		1,561	(8,096)							
SPX/CS/210219/3386.15-3543.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/19/2021	329	1,115,605	543.66		17,032	2,689		2,689	(14,344)							
SPX/CS/210224/3225.89-3371.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/24/2021	328	1,058,537	371.26		23,216	5,839		5,839	(17,377)							
SPX/CS/210225/3128.21-3271.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/25/2021	313	979,078	271.21		25,275	8,465		8,465	(16,810)							
SPX/DC/210115/3316.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	01/17/2020	01/15/2021	10,509	322,802	316.81		7,000	966		966	(6,034)							
SPX/DC/210127/3243.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	01/29/2020	01/27/2021	4,204	131,765	243.63		2,849	613		613	(2,237)							
SPX/DC/210129/3225.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/05/2020	01/29/2021	4,358	147,903	225.52		3,094	676		676	(2,418)							
SPX/DC/210129/3283.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/05/2020	01/29/2021	3,029	102,960	283.66		2,049	388		388	(1,661)							
SPX/DC/210205/3345.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/12/2020	02/05/2021	4,836	161,500	345.78		3,215	434		434	(2,781)							
SPX/DC/210210/3352.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/12/2020	02/10/2021	6,794	212,526	352.09		4,484	606		606	(3,878)							
SPX/DC/210212/3379.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/19/2020	02/12/2021	4,410	148,088	379.45		2,898	360		360	(2,537)							
SPX/DC/210212/3380.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/19/2020	02/12/2021	4,103	128,444	380.16		2,694	334		334	(2,360)							
SPX/DC/210218/3370.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/19/2020	02/18/2021	3,466	116,364	370.29		2,293	297		297	(1,996)							
SPX/DC/210318/2398.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	03/25/2020	03/18/2021	4,076	139,125	398.10		2,644	2,573		2,573	(71)							
SPX/DC/210319/2304.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	03/25/2020	03/19/2021	3,288	124,005	304.92		2,265	2,194		2,194	(71)							
SPX/CS/210212/3373.94-3528.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	465	1,569,038	528.60		41,366	3,941		3,941	(37,426)							
SPX/CS/210212/3379.45-3535.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	236	797,397	535.02		20,919	1,954		1,954	(18,965)							
SPX/CS/210212/3380.16-3535.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	65	218,444	535.95		5,763	537		537	(5,226)							
SPX/CS/210218/3370.29-3518.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/18/2021	125	419,814	518.53		10,780	1,053		1,053	(9,727)							
SPX/CS/210226/2954.22-3088.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/04/2020	02/26/2021	257	759,230	088.65		22,079	10,615		10,615	(11,464)							
SPX/CS/210226/2978.76-3113.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/04/2020	02/26/2021	217	647,295	113.02		18,198	8,480		8,480	(9,717)							
SPX/CS/210226/3116.39-3253.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/04/2020	02/26/2021	129	402,919	253.14		9,423	3,524		3,524	(5,899)							
SPX/CS/210302/3090.23-3225.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/04/2020	03/02/2021	233	720,727	225.40		17,379	6,968		6,968	(10,411)							
SPX/CS/210303/3003.37-3140.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/04/2020	03/03/2021	310	930,575	140.33		25,857	11,724		11,724	(14,133)							
SPX/C/210212/3373.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	48	161,252	373.94		10,043	895		895	(9,147)							
SPX/C/210212/3379.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	69	232,801	379.45		14,178	1,256		1,256	(12,922)							
SPX/C/210212/3380.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	42	142,000	380.16		8,637	762		762	(7,875)							

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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/C/210226/2954.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	02/26/2021	35	103,488	954.22		10,782		3,824		3,824	(6,958)							
SPX/C/210226/2978.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	02/26/2021	42	125,074	978.76		12,254		4,233		4,233	(8,021)							
SPX/CS/210122/3295.47-3448.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	01/29/2020	01/22/2021	346	1,139,617	448.98		29,202		4,041		4,041	(25,162)							
SPX/CS/210122/3321.75-3466.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	01/29/2020	01/22/2021	50	165,375	466.33		3,832		494		494	(3,338)							
SPX/CS/210122/3325.54-3479.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	01/29/2020	01/22/2021	153	509,024	479.67		12,294		1,554		1,554	(10,740)							
SPX/CS/210127/3243.63-3392.31	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	01/29/2020	01/27/2021	328	1,063,774	392.31		29,054		5,098		5,098	(23,956)							
SPX/CS/210128/3276.24-3435.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	01/29/2020	01/28/2021	262	859,635	435.03		23,483		3,571		3,571	(19,912)							
SPX/CS/210205/3327.71-3477.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/12/2020	02/05/2021	142	473,493	477.02		12,659		1,450		1,450	(11,209)							
SPX/CS/210205/3334.69-3486.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/12/2020	02/05/2021	74	247,506	486.04		6,609		738		738	(5,871)							
SPX/CS/210205/3345.78-3495.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/12/2020	02/05/2021	160	533,746	495.74		13,944		1,502		1,502	(12,442)							
SPX/CS/210210/3352.09-3506.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/12/2020	02/10/2021	193	648,140	506.44		17,067		1,810		1,810	(15,257)							
SPX/CS/210211/3357.75-3508.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/12/2020	02/11/2021	259	868,492	508.07		22,176		2,326		2,326	(19,850)							
SPX/CS/210304/3130.12-3272.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/11/2020	03/04/2021	226	708,624	272.35		11,083		6,134		6,134	(4,949)							
SPX/CS/210305/2972.37-3108.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/11/2020	03/05/2021	492	1,461,487	108.96		29,166		19,903		19,903	(9,262)							
SPX/CS/210305/3023.94-3160.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/11/2020	03/05/2021	289	874,214	160.91		16,109		10,473		10,473	(5,636)							
SPX/CS/210309/2746.56-2868.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/11/2020	03/09/2021	520	1,427,191	868.39		34,450		27,958		27,958	(6,492)							
SPX/CS/210309/2746.56-2872.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/18/2020	03/09/2021	68	186,062	872.72		3,793		3,775		3,775	(18)							
SPX/CS/210310/2882.23-3010.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/11/2020	03/10/2021	611	1,761,606	010.50		37,748		28,126		28,126	(9,622)							
SPX/CS/210311/2741.38-2861.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/18/2020	03/11/2021	136	371,962	861.24		7,374		7,255		7,255	(119)							
SPX/CS/210312/2480.64-2587.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/18/2020	03/12/2021	279	691,393	587.76		17,839		17,492		17,492	(347)							

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SPX/CS/210312/2711.02-2831.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/18/2020	03/12/2021	474	1,285,911	831.25		26,653		26,329		26,329	(324)							
SPX/CS/210316/2386.13-2488.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/18/2020	03/16/2021	523	1,248,112	488.07		34,372		33,338		33,338	(1,034)							
SPX/CS/210317/2529.19-2634.70	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/18/2020	03/17/2021	301	761,642	634.70		18,373		17,831		17,831	(542)							
SPX/CS/210318/2398.10-2495.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/25/2020	03/18/2021	248	594,131	495.99		17,288		15,112		15,112	(2,176)							
SPX/CS/210319/2304.92-2388.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/25/2020	03/19/2021	271	623,641	388.73		17,401		14,791		14,791	(2,610)							
SPX/CS/210319/2409.39-2513.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/25/2020	03/19/2021	171	411,860	513.81		12,529		11,007		11,007	(1,522)							
SPX/CS/210323/2237.40-2325.71	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/25/2020	03/23/2021	432	967,450	325.71		30,378		25,958		25,958	(4,420)							
SPX/CS/210324/2447.33-2532.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/25/2020	03/24/2021	383	936,717	532.98		23,390		19,808		19,808	(3,582)							
SPXRC7E/CS/210129/177.75-190.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/05/2020	01/29/2021	2,816	500,625	190.18		16,276		3,913		3,913	(12,364)							
SPXRC7E/CS/210129/180.13-192.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/05/2020	01/29/2021	1,284	233,045	192.74		6,431		1,359		1,359	(5,073)							
SPXRC7E/CS/210204/180.43-192.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/05/2020	02/04/2021	855	154,279	192.36		4,044		865		865	(3,179)							
SPX/C/210122/3295.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	01/29/2020	01/22/2021	78	256,688	295.47		14,928		1,868		1,868	(13,060)							
SPX/C/210309/2746.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	03/11/2020	03/09/2021	38	103,381	746.56		11,047		7,525		7,525	(3,522)							
SPXT5UT/C/210129/237.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/05/2020	01/29/2021	843	195,900	237.91		4,544		690		690	(3,854)							
SPXT5UT/C/210129/238.31	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/05/2020	01/29/2021	788	183,580	238.31		4,161		608		608	(3,552)							
SPXT5UT/C/210204/239.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	02/05/2020	02/04/2021	555	129,555	239.04		2,720		398		398	(2,321)							
SPX US 06/19/20 C2200 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	100	220,000	2200		2,445,430		4,482,440		4,482,440	2,037,010							
SPX/C/230207/1518.23	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/07/2013	02/07/2023	10,000	15,182,300	1518.23	3,966,000			11,334,310		11,334,310	(4,968,453)							
SPX US 04/17/20 C3450 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	02/18/2020	04/17/2020	100	345,000	3450		264,500		1,018		1,018	(263,482)							
SPX US 06/19/20 C2200 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	250	550,000	2200		6,113,575		11,206,099		11,206,099	5,092,524							
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,966,000	10,979,083		28,077,014	XXX	28,077,014	795,158					XXX	XXX	

E06.6

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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 US 06/19/20 P2200 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	250	550,000	2,200		4,486,150		2,222,697		2,222,697	(2,263,453)													
SPX US 06/19/20 P2250 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	42	94,500	2,250		833,617		418,075		418,075	(415,542)													
SPX US 06/19/20 P2530 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/27/2020	06/19/2020	94	237,820	2,530		2,030,087		1,693,275		1,693,275	(336,812)													
SPX US 06/19/20 P2540 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/27/2020	06/19/2020	196	497,840	2,540		4,268,880		3,602,616		3,602,616	(666,264)													
MXEA/P/200826/1382.51	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	08/26/2010	08/26/2020	2,173	3,004,194	1,383	969,734		52,584		52,584	48,862													
SPX/P/200720/1144.19	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	07/21/2010	07/20/2020	13,250	15,160,518	1,144	4,555,061		15,894		15,894	11,194													
SPX US 06/19/20 P2200 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	100	220,000	2,200		1,794,460		889,079		889,079	(905,381)													
SPX US 06/19/20 P2250 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	18	40,500	2,250		357,264		179,175		179,175	(178,089)													
SPX US 06/19/20 P2530 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/27/2020	06/19/2020	188	475,640	2,530		4,060,174		3,386,551		3,386,551	(673,623)													
016999999. Subtotal - Purchased Options - Hedging Other - Put Options										5,524,795	17,830,632		12,459,946	XXX	12,459,946	(5,379,108)					XXX	XXX							
021999999. Subtotal - Purchased Options - Hedging Other										9,490,795	28,809,715		40,536,960	XXX	40,536,960	(4,583,950)						XXX	XXX						
028999999. Subtotal - Purchased Options - Replications														XXX									XXX	XXX					
035999999. Subtotal - Purchased Options - Income Generation														XXX										XXX	XXX				
042999999. Subtotal - Purchased Options - Other														XXX										XXX	XXX				
043999999. Total Purchased Options - Call Options and Warrants										3,966,000	10,979,083		28,077,014	XXX	28,077,014	795,158							XXX	XXX					
044999999. Total Purchased Options - Put Options										5,524,795	17,830,632		12,459,946	XXX	12,459,946	(5,379,108)							XXX	XXX					
045999999. Total Purchased Options - Caps														XXX										XXX	XXX				
046999999. Total Purchased Options - Floors														XXX											XXX	XXX			
047999999. Total Purchased Options - Collars														XXX											XXX	XXX			
048999999. Total Purchased Options - Other														XXX											XXX	XXX			
049999999. Total Purchased Options										9,490,795	28,809,715		40,536,960	XXX	40,536,960	(4,583,950)								XXX	XXX				
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX											XXX	XXX			
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX												XXX	XXX		
SPX US 06/19/20 C2250 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	(18)	40,500	2250		(381,467)		(736,276)		(736,276)	(354,809)													
SPX US 06/19/20 C2530 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/27/2020	06/19/2020	(188)	475,640	2530		(4,236,097)		(3,958,495)		(3,958,495)	277,601													
SPX US 06/19/20 C2250 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/23/2020	06/19/2020	(42)	94,500	2250		(890,089)		(1,717,978)		(1,717,978)	(827,889)													
SPX US 06/19/20 C2530 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/27/2020	06/19/2020	(94)	237,820	2530		(2,118,048)		(1,979,248)		(1,979,248)	138,801													
SPX US 06/19/20 C2540 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	03/27/2020	06/19/2020	(196)	497,840	2540		(4,373,701)		(4,003,544)		(4,003,544)	370,157													
064999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants															(11,999,402)		(12,395,541)	XXX	(12,395,541)	(396,139)					XXX	XXX			
SPX/P/200720/572.09	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	07/21/2010	07/20/2020	(37,500)	21,453,375	572.09			(6)		(6)	13													
065999999. Subtotal - Written Options - Hedging Other - Put Options															(6)	XXX	(6)	13						XXX	XXX				
070999999. Subtotal - Written Options - Hedging Other															(11,999,402)		(12,395,547)	XXX	(12,395,547)	(396,126)					XXX	XXX			
077999999. Subtotal - Written Options - Replications																									XXX	XXX			
084999999. Subtotal - Written Options - Income Generation																										XXX	XXX		
091999999. Subtotal - Written Options - Other																											XXX	XXX	
092999999. Total Written Options - Call Options and Warrants															(11,999,402)		(12,395,541)	XXX	(12,395,541)	(396,139)							XXX	XXX	
093999999. Total Written Options - Put Options															(6)	XXX	(6)	13								XXX	XXX		
094999999. Total Written Options - Caps																											XXX	XXX	
095999999. Total Written Options - Floors																												XXX	XXX

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)																
096999999. Total Written Options - Collars														XXX								XXX	XXX															
097999999. Total Written Options - Other														XXX																		XXX	XXX					
098999999. Total Written Options																							(11,999,402)	(12,395,547)	(396,126)									XXX	XXX			
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																					XXX	XXX		
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																							XXX	XXX
USD/IRS/191007-291015/1.56276%	General Business	N/A	Interest Rate	Exchange	09/30/2019	10/15/2029	500,000,000	500,000,000	1.56%				41,531,427		41,531,427	56,931,325								7,721,765														
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	4,000,000	4,000,000	2.44%				836,980		836,980	618,788								71,063														
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	2,000,000	2,000,000	2.44%				419,506		419,506	309,472								35,532														
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	1,500,000	1,500,000	2.53%				535,480		535,480	408,750								35,670														
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	3,000,000	3,000,000	2.54%				1,275,090		1,275,090	982,667								78,831														
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	9,000,000	9,000,000	2.46%				1,909,776		1,909,776	1,393,511								160,048														
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	32,000,000	32,000,000	2.44%				6,695,836		6,695,836	4,950,303								568,506														
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	16,000,000	16,000,000	2.44%				3,356,047		3,356,047	2,475,779								284,253														
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	12,000,000	12,000,000	2.53%				4,283,836		4,283,836	3,270,004								285,359														
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	24,000,000	24,000,000	2.54%				10,200,719		10,200,719	7,861,332								630,650														
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	112,000,000	112,000,000	2.46%				23,766,185		23,766,185	17,371,870								1,991,712														
USD/IRS/180302-210302/2.66%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2021	70,000,000	70,000,000	2.66%	6,000			1,304,449		1,304,449	67,532																						
USD/IRS/180302-230302/2.76%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2023	70,000,000	70,000,000	2.76%	6,000			4,740,882		4,740,882	1,900,048																						
USD/IRS/180302-250302/2.82%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/03/2025	125,000,000	125,000,000	2.82%	20,000			14,179,115		14,179,115	6,479,691																						
USD/IRS/180302-280302/2.89%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2028	235,000,000	235,000,000	2.89%	80,000			41,322,243		41,322,243	20,508,499																						
USD/IRS/181102-381102/3.245%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/02/2018	11/02/2038	39,000,000	39,000,000	3.25%				16,871,041		16,871,041	9,361,917								840,749														
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	4,000,000	4,000,000	2.44%				836,980		836,980	618,788								71,063														
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	2,000,000	2,000,000	2.44%				419,506		419,506	309,472								35,532														
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	1,500,000	1,500,000	2.53%				535,480		535,480	408,750								35,670														
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	3,000,000	3,000,000	2.54%				1,275,090		1,275,090	982,667								78,831														
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	29,000,000	29,000,000	2.46%				6,153,744		6,153,744	4,498,073								515,711														
USD/IRS/180927-280927/3.1515%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	09/25/2018	09/27/2028	40,000,000	40,000,000	3.15%				8,318,197		8,318,197	3,777,474								582,782														
USD/IRS/181114-481116/3.3355%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/14/2018	11/16/2048	(15,000,000)	15,000,000	3.34%				(9,787,775)		(9,787,775)	(5,569,912)								401,286														
111999999. Subtotal - Swaps - Hedging Other - Interest Rate										112,000			180,979,834	XXX	180,979,834	139,916,800							14,425,013	XXX	XXX													
116999999. Subtotal - Swaps - Hedging Other										112,000			180,979,834	XXX	180,979,834	139,916,800									14,425,013	XXX	XXX											
122999999. Subtotal - Swaps - Replication														XXX											XXX	XXX												
128999999. Subtotal - Swaps - Income Generation														XXX											XXX	XXX												
134999999. Subtotal - Swaps - Other														XXX											XXX	XXX												
135999999. Total Swaps - Interest Rate										112,000			180,979,834	XXX	180,979,834	139,916,800									14,425,013	XXX	XXX											

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)																			
1369999999	Total Swaps - Credit Default																				XXX																		XXX	XXX	
1379999999	Total Swaps - Foreign Exchange																				XXX																			XXX	XXX
1389999999	Total Swaps - Total Return																				XXX																			XXX	XXX
1399999999	Total Swaps - Other																				XXX																			XXX	XXX
1409999999	Total Swaps																									112,000				180,979,834	XXX	180,979,834	139,916,800					14,425,013	XXX	XXX	
T 2 3/8 11/15/49	Govt/F/200804	General Business	N/A	Interest Rate	Mizuho	549300HS31TRS6D8H32	.02/04/2020	.08/04/2020	52,500,000	52,500,000			9,111,955		9,111,955	9,111,955							154,019																		
1439999999	Subtotal - Forwards - Hedging Other																				9,111,955	XXX	9,111,955	9,111,955															154,019	XXX	XXX
1479999999	Subtotal - Forwards																				9,111,955	XXX	9,111,955	9,111,955															154,019	XXX	XXX
1509999999	Subtotal - SSAP No. 108 Adjustments																				XXX																			XXX	XXX
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX																			XXX	XXX
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX																			XXX	XXX
1709999999	Subtotal - Hedging Other																				9,602,795	16,810,313	218,233,202	144,048,679															14,579,032	XXX	XXX
1719999999	Subtotal - Replication																				XXX																			XXX	XXX
1729999999	Subtotal - Income Generation																				XXX																			XXX	XXX
1739999999	Subtotal - Other																				XXX																			XXX	XXX
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX																			XXX	XXX
1759999999	Totals																				9,602,795	16,810,313	218,233,202	144,048,679															14,579,032	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

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STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USMO Comdty	2,321	41,560,406	JUN 20 US T-BONDS	Various	N/A	Interest Rate	06/19/2020	CBT	03/26/2020	179.0600	166.7000	24,317,598	24,317,598	24,317,598					15,086,500		100,000
UXYMO Comdty	1,552	24,216,050	JUN 20 CBT ULT TNOTE	Various	N/A	Interest Rate	06/19/2020	CBT	03/26/2020	156.0300	147.8600	11,696,877	11,696,877	11,696,877					5,509,600		100,000
WINMO Comdty	1,951	43,287,813	JUN 20 CBT UL T-BONDS	Various	N/A	Interest Rate	06/19/2020	CBT	03/26/2020	221.8800	202.5100	33,614,628	33,614,628	33,614,628					27,314,000		100,000
FVMO Comdty	683	8,562,045	JUN 20 5 YR NOTE	Various	N/A	Interest Rate	06/30/2020	CBT	03/26/2020	125.3600	121.5500	2,691,616	2,691,616	2,691,616					631,775		100,000
1539999999. Subtotal - Long Futures - Hedging Other												72,320,719	72,320,719	72,320,719					48,541,875	XXX	XXX
1579999999. Subtotal - Long Futures												72,320,719	72,320,719	72,320,719					48,541,875	XXX	XXX
ESMO Index	(2,385)	305,309,813	JUN 20 EMINI S&P500	Various	N/A	Equity/Index	06/19/2020	CTN	03/31/2020	2,560.2500	2,455.1500	(12,366,890)	(12,366,890)	(12,366,890)					28,620,000		50
FAMO Index	(79)	11,266,980	JUN 20 IMM EMINI MDCP	Various	N/A	Equity/Index	06/19/2020	CTN	03/20/2020	1,426.2000	1,404.4000	(624,270)	(624,270)	(624,270)					1,343,000		100
MESMO Index	(229)	9,619,145	JUN 20 ICUS MSCI EMG	Various	N/A	Equity/Index	06/19/2020	CTN	03/20/2020	840.1000	877.1000	(55,892)	(55,892)	(55,892)					1,259,500		50
MFSMO Index	(602)	46,934,930	JUN 20 ICUS MSCI EAFE	Various	N/A	Equity/Index	06/19/2020	CTN	03/20/2020	1,559.3000	1,497.2000	(2,571,818)	(2,571,818)	(2,571,818)					5,658,800		50
NGMO Index	(129)	20,041,440	JUN 20 IMM EMINI NSDQ	Various	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	7,768.0000	7,202.3000	(1,459,506)	(1,459,506)	(1,459,506)					1,935,000		20
RTYMO Index	(480)	27,276,000	JUN 20 CME EMINIRUS2K	Various	N/A	Equity/Index	06/19/2020	CTN	03/20/2020	1,136.5000	1,105.1900	(932,206)	(932,206)	(932,206)					3,408,000		50
TUMO Comdty	(2,698)	59,459,283	JUN 20 2YR T-NOTE	Various	N/A	Interest Rate	06/30/2020	CBT	03/26/2020	110.1900	108.6100	(8,651,483)	(8,651,483)	(8,651,483)					1,956,050		200,000
TYMO Comdty	(267)	3,702,956	JUN 20 10YR T-NOTES	Various	N/A	Interest Rate	06/19/2020	CBT	03/20/2020	138.6900	133.0100	(1,286,057)	(1,286,057)	(1,286,057)					534,000		100,000
1609999999. Subtotal - Short Futures - Hedging Other												(27,948,122)	(27,948,122)	(27,948,122)					44,714,350	XXX	XXX
1649999999. Subtotal - Short Futures												(27,948,122)	(27,948,122)	(27,948,122)					44,714,350	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												44,372,597	44,372,597	44,372,597					93,256,225	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												44,372,597	44,372,597	44,372,597					93,256,225	XXX	XXX

E07

Broker Name	NONE		
Total Net Cash Deposits	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance

(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 MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance 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	Book/Adjusted Carrying Value			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		
<b>0199999999 - Aggregate Sum of Exchange Traded Derivatives</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	90,454,203	(30,406,122)	90,454,203	90,454,203	(30,406,122)	90,454,203	93,256,225	93,253,225
Goldman Sachs International ..... 784F5XWPLTIKTBV3E584 .....	Y	Y	11,600,000	11,452,587			11,452,587				
Mizuho ..... 549300HS3WTRSD88H32 .....	Y	Y	9,160,000	9,111,955			9,111,955			154,018	105,974
Credit Suisse ..... E58DKGMJYYYJLN8C3868 .....	Y	Y	150,000	189,938		39,938	428,532		278,532		
Barclays Bank PLC (London) ..... G5GSEF7VJP5170UK5573 .....	Y	Y	350,000	428,532		78,532	189,938				
SunTrust Bank ..... 1YDQJBGJMY9T8KXCX06 .....	Y	Y		59,768		59,768	59,768			59,768	
Wells Fargo Bank, National Association ..... KB1H1DSPRFMYMCFXT09 .....	Y	Y	310,000	325,101		15,101	325,101				
<b>0299999999. Total NAIC 1 Designation</b>			<b>21,570,000</b>	<b>21,567,880</b>		<b>193,338</b>	<b>21,567,880</b>		<b>353,400</b>	<b>154,018</b>	<b>105,974</b>
<b>0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)</b>				<b>191,001,355</b>	<b>(10,011,517)</b>	<b>180,989,838</b>	<b>191,001,355</b>	<b>(10,011,517)</b>	<b>180,989,838</b>	<b>14,425,014</b>	<b>14,425,014</b>
<b>0999999999 - Gross Totals</b>			<b>21,570,000</b>	<b>303,023,438</b>	<b>(40,417,639)</b>	<b>271,637,379</b>	<b>303,023,438</b>	<b>(40,417,639)</b>	<b>271,797,441</b>	<b>107,835,257</b>	<b>107,784,213</b>
1. Offset per SSAP No. 64				22,183,316	(22,183,316)						
2. Net after right of offset per SSAP No. 64				280,840,122	(18,234,323)						

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance 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)
<b>NONE</b>								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		11,600,000		XXX		IV
Mizuho	Cash	549300HS3WTRSD88H32		9,160,000		XXX		IV
Credit Suisse	Cash	E58DKGMJYYYJLN8C3868		150,000		XXX		IV
Barclays Bank PLC (London)	Cash	G5GSEF7VJP517QUK5573		350,000		XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPRFMYMCUFXT09		310,000		XXX		IV
0299999999 - Total				21,570,000		XXX	XXX	XXX



Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**NONE**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**NONE**

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York ..... New York, NY .....					2,914,815	39,387,111	2,956,403	.XXX.
Citibank ..... New York, NY .....					24,318,036	19,971,843	8,954,875	.XXX.
JP Morgan ..... New York, NY .....					15,458,375	(99,829,840)	71,349,280	.XXX.
UM Bank ..... Kansas City, MO .....					(1,843,450)	(1,708,544)	(2,047,973)	.XXX.
Wells Fargo ..... Lincoln, NE .....					28,417,421	(4,546,741)	(27,360,484)	.XXX.
US Bank ..... New York, NY .....					15,145,966	11,446,479	20,874,098	.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			84,411,163	(35,279,692)	74,726,199	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			84,411,163	(35,279,692)	74,726,199	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX			84,411,163	(35,279,692)	74,726,199	XXX

