

QUARTERLY STATEMENT

OF THE

Commonwealth Annuity and Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2020**

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2020



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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

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

Country of Domicile United States of America

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

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

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

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

Mail Address 20 Guest Street Brighton, MA, US 02135

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

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

Statutory Statement Contact Tonya Rachelle Maxwell 515-393-3725

OFFICERS

President Robert Michael Arena Jr. Chief Financial Officer David Allen Jacoby

OTHER

Samuel Ramos, Chief Legal Officer & General Counsel John Nicholas Giamalis, SVP and Treasurer Jane Spanier Grosso, SVP and Controller

DIRECTORS OR TRUSTEES

Hanben Kim Lee Robert Michael Arena Jr. David Paul Wilken

State of Iowa County of Polk SS:

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

DocuSigned by: Robert Michael Arena, Jr. President

DocuSigned by: Kathryn Lauren Freund Vice President, Assistant General Counsel, Secretary

DocuSigned by: David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this day of

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

STATEMENT AS OF JUNE 30, 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	14,313,890,917		14,313,890,917	14,203,617,978
2. Stocks:				
2.1 Preferred stocks	18,094,824		18,094,824	20,594,824
2.2 Common stocks	3,007,320,230		3,007,320,230	2,859,789,061
3. Mortgage loans on real estate:				
3.1 First liens	1,946,978,432		1,946,978,432	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 (\$119,914,555), cash equivalents (\$247,486,413) and short-term investments (\$82,551,701)	449,952,669		449,952,669	698,917,145
6. Contract loans (including \$ premium notes)	357,212,282		357,212,282	364,457,835
7. Derivatives	79,960,392		79,960,392	82,538,440
8. Other invested assets	121,227,752		121,227,752	72,986,615
9. Receivables for securities	48,913,163	2,433,550	46,479,613	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)	20,343,550,661	2,433,550	20,341,117,111	19,823,433,444
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	135,143,531		135,143,531	141,038,287
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	192,002		192,002	198,482
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,605,027		2,605,027	2,655,472
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,150,605		7,150,605	2,965,142
16.2 Funds held by or deposited with reinsured companies	139,455,886		139,455,886	102,073,999
16.3 Other amounts receivable under reinsurance contracts	293,942,488		293,942,488	202,221,785
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	23,009,160		23,009,160	29,106,395
18.2 Net deferred tax asset	44,394,706		44,394,706	44,301,059
19. Guaranty funds receivable or on deposit	541,450		541,450	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	574,279,589	14,582,327	559,697,262	560,559,666
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,564,265,105	17,015,877	21,547,249,228	20,909,111,297
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,984,561,583		1,984,561,583	2,216,843,904
28. Total (Lines 26 and 27)	23,548,826,688	17,015,877	23,531,810,811	23,125,955,201
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Deposit Accounting Receivable	558,832,340		558,832,340	557,043,614
2502. Amounts recoverable from distribution channels	10,227,062	10,220,321	6,741	3,516,052
2503. Receivables Letter of Credit	560,696		560,696	
2598. Summary of remaining write-ins for Line 25 from overflow page	4,659,491	4,362,006	297,485	
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	574,279,589	14,582,327	559,697,262	560,559,666

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$3,770,234,627 less \$ included in Line 6.3 (including \$28,805,762 Modco Reserve).....	3,770,234,627	3,314,720,530
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	70,731	74,751
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	786,994,268	723,100,622
4. Contract claims:		
4.1 Life	11,511,179	5,824,806
4.2 Accident and health	19	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).....	479,337	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	221,545	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 \$106,066,541 assumed and \$167,502,312 ceded	273,568,853	227,163,440
9.4 Interest Maintenance Reserve	101,466,365	94,268,933
10. Commissions to agents due or accrued-life and annuity contracts \$354,364 , accident and health \$2,115 and deposit-type contract funds \$	356,479	389,093
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	6,937,790	7,258,572
13. Transfers to Separate Accounts due or accrued (net) (including \$(16,313,668) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(22,193,526)	(29,053,240)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,114,563	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	155,022	173,591
17. Amounts withheld or retained by reporting entity as agent or trustee	221,607	588,149
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	12,501,371	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	43,520,380	44,881,351
24.02 Reinsurance in unauthorized and certified (\$) companies	1,227,502	2,167,837
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	12,480,505,126	12,676,119,655
24.04 Payable to parent, subsidiaries and affiliates	1,221,297	1,797,082
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	292,234,323	293,605,247
24.08 Derivatives	7,096,903	42,007,091
24.09 Payable for securities	30,222,295	32,857,810
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	600,947,343	607,326,041
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,400,615,399	18,063,274,834
27. From Separate Accounts Statement	1,984,561,583	2,216,843,904
28. Total liabilities (Lines 26 and 27)	20,385,176,982	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)	804,051,826	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)	3,144,107,829	2,843,310,463
38. Totals of Lines 29, 30 and 37	3,146,633,829	2,845,836,463
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,531,810,811	23,125,955,201
DETAILS OF WRITE-INS		
2501. Deposit contracts payable	620,924,822	619,744,662
2502. FwH payable - IMR	(48,256,331)	(36,484,165)
2503. Derivatives collateral	26,920,000	17,400,000
2598. Summary of remaining write-ins for Line 25 from overflow page	1,358,852	6,665,545
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	600,947,343	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	558,004,156	427,945,504	1,591,831,683
2. Considerations for supplementary contracts with life contingencies	1,692,911	193,133	4,023,409
3. Net investment income	361,595,759	354,450,944	717,963,484
4. Amortization of Interest Maintenance Reserve (IMR)	4,507,248	5,867,801	8,936,627
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	36,047,746	100,361,564	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	22,855,833	20,676,188	39,479,314
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	33,923,168	28,992,971	85,818,065
9. Totals (Lines 1 to 8.3)	1,018,626,821	938,488,105	2,583,967,273
10. Death benefits	29,526,532	24,834,970	52,813,609
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	98,254,454	68,275,845	135,610,716
13. Disability benefits and benefits under accident and health contracts	749,443	764,771	1,412,666
14. Coupons, guaranteed annual pure endowments and similar benefits	21,740	21,895	40,693
15. Surrender benefits and withdrawals for life contracts	95,836,316	191,177,761	308,594,412
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(6,068,934)	(6,553,841)	(14,644,490)
18. Payments on supplementary contracts with life contingencies	23,401	16,009	32,024
19. Increase in aggregate reserves for life and accident and health contracts	455,715,817	235,241,973	1,369,868,278
20. Totals (Lines 10 to 19)	674,058,769	513,779,383	1,853,727,908
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,348,168	3,071,591	5,963,340
22. Commissions and expense allowances on reinsurance assumed	52,141,855	111,994,997	143,909,553
23. General insurance expenses and fraternal expenses	48,422,315	35,843,671	83,328,590
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,886,330	1,849,829	3,550,062
25. Increase in loading on deferred and uncollected premiums	(57,877)	(65,615)	(85,726)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(24,967,381)	(25,401,157)	(62,094,397)
27. Aggregate write-ins for deductions	410,736,146	196,852,043	408,870,706
28. Totals (Lines 20 to 27)	1,164,568,325	837,924,742	2,437,170,036
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(145,941,504)	100,563,363	146,797,237
30. Dividends to policyholders and refunds to members	583,483	635,035	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)	(146,524,987)	99,928,328	145,481,422
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(61,808,713)	24,402,670	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)	(84,716,274)	75,525,658	99,473,030
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 64,097,233 (excluding taxes of \$ 3,808,715 transferred to the IMR)	211,584,625	(38,508,054)	(131,949,209)
35. Net income (Line 33 plus Line 34)	126,868,351	37,017,604	(32,476,179)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,845,836,463	2,788,001,665	2,788,001,665
37. Net income (Line 35)	126,868,351	37,017,604	(32,476,179)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (16,502,095)	238,193,461	(66,812,262)	(24,426,718)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(16,408,448)	(4,153,994)	2,324,199
41. Change in nonadmitted assets	(7,964,592)	(3,547,392)	(8,976,955)
42. Change in liability for reinsurance in unauthorized and certified companies	940,334	(12,305)	(729,883)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,360,971	(3,751,370)	7,789,982
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	500,662	711,534	993,356
47. Other changes in surplus in Separate Accounts Statement	(500,662)	(711,534)	(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	(2,279,561)	(5,168,534)	(8,763,270)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(39,913,150)	23,093,623	23,093,622
54. Net change in capital and surplus for the year (Lines 37 through 53)	300,797,366	(23,334,630)	57,834,798
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,146,633,829	2,764,667,035	2,845,836,463
DETAILS OF WRITE-INS			
08.301. Mortality fees	16,205,084	19,334,715	39,103,035
08.302. FwH net assumed/ceded activity	4,691,257	890,927	25,771,105
08.303. Service Fee Revenue	4,430,137	4,586,780	9,265,893
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	8,596,690	4,180,549	11,678,032
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	33,923,168	28,992,971	85,818,065
2701. Ceded funds withheld net investment income	274,359,429	256,843,243	538,111,783
2702. FwH ceded realized losses	101,968,370	(76,718,358)	(151,015,405)
2703. Net change in deposit liabilities	35,173,427	28,727,451	55,354,474
2798. Summary of remaining write-ins for Line 27 from overflow page	(765,080)	(12,000,293)	(33,580,146)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	410,736,146	196,852,043	408,870,706
5301. Funds withheld gain adjustment	(39,913,150)		
5302. Prior year audit adjustment - investment in subsidiary		23,093,623	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)	(39,913,150)	23,093,623	23,093,622

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	407,421,636	461,046,798	572,397,151
2. Net investment income	385,143,392	346,681,682	712,558,474
3. Miscellaneous income	(26,174,375)	127,611,659	240,515,453
4. Total (Lines 1 to 3)	766,390,653	935,340,139	1,525,471,078
5. Benefit and loss related payments	170,642,379	1,072,968,801	1,958,299,150
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(31,827,095)	(16,699,880)	(34,382,643)
7. Commissions, expenses paid and aggregate write-ins for deductions	525,464,933	63,047,175	120,635,653
8. Dividends paid to policyholders	610,895	651,492	1,351,142
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		10,000,000	74,871,845
10. Total (Lines 5 through 9)	664,891,112	1,129,967,588	2,120,775,147
11. Net cash from operations (Line 4 minus Line 10)	101,499,541	(194,627,449)	(595,304,069)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,331,957,710	2,571,720,086	4,824,867,657
12.2 Stocks	3,491,824		23,755,598
12.3 Mortgage loans	33,937,743	251,903,556	278,406,039
12.4 Real estate			
12.5 Other invested assets	6,300,780	580,322,498	266,506,390
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	272,643,903	(31,136,852)	24,782,185
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,648,331,960	3,372,809,288	5,418,317,869
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,327,631,535	3,307,218,048	5,160,969,623
13.2 Stocks	5,067,400		2,949,960
13.3 Mortgage loans	466,635,310	227,537,325	344,873,410
13.4 Real estate			
13.5 Other invested assets	7,078,192	182,017,157	293,113,523
13.6 Miscellaneous applications	137,361,109	(194,006,818)	(30,525,309)
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,943,773,547	3,522,765,712	5,771,381,207
14. Net increase (or decrease) in contract loans and premium notes	(7,245,553)	(6,226,897)	(12,842,257)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(288,196,034)	(143,729,527)	(340,221,082)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			100,000,000
16.3 Borrowed funds		(15,232,639)	(40,857,639)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	63,893,646	(21,552,670)	(38,500,058)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(126,161,629)	452,707	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)	(62,267,983)	(36,332,602)	612,325,551
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(248,964,476)	(374,689,578)	(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)	449,952,669	647,427,166	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	24,442,522		211,251,977
20.0006. Non cash transfer intercompany bonds			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	22,448,934	23,530,444	46,457,314
3. Ordinary individual annuities	21,189,477	18,412,569	38,530,665
4. Credit life (group and individual)			
5. Group life insurance	62,758	85,072	177,833
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	94,499	107,461	234,111
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	43,795,668	42,135,546	85,399,923
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	43,795,668	42,135,546	85,399,923
14. Deposit-type contracts	76,947,244	1,279,368	4,461,287
15. Total (Lines 13 and 14)	120,742,912	43,414,914	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 #	06/30/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 126,868,351	\$ (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>\$ 126,868,351</u>	<u>\$ (32,476,179)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,146,633,829	\$ 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>\$ 3,146,633,829</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

1. The Company purchased a 100% interest of Accordia Life and Annuity Company ("Accordia") in 2013 and purchased a 95% interest of both Forethought Life Insurance Company ("FLIC") and Forethought National Life Insurance Company ("FNLIC") in 2014. In 2017, the Company became owner of the remaining 5% of FLIC and FNLIC, through a capital contribution.

2. Both initial purchases were accounted for as statutory purchases.

3. The cost of Accordia was \$12,600,000, resulting in \$2,000,000 of goodwill. The cost of FLIC and FNLIC was \$584,300,000, resulting in \$74,065,370 of goodwill.

4. Goodwill amortization totaled \$3,803,268 and \$7,606,903 for the periods ended June 30, 2020 and December 31, 2019, respectively.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
		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
Purchased Entity							
Accordia Life and Annuity Company		01/01/2013	\$ 12,600,000	\$ 2,000,000	\$ 650,000	\$ 100,000	0.086%
Forethought Life Insurance Company		01/01/2014	584,300,000	74,065,370	25,922,879	3,703,268	1.327

B. Statutory Merger - Not Applicable

C. Assumption Reinsurance - Not Applicable

D. Impairment Loss - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2020 were 4.50% and 2.00% respectively.

(2) Maximum percentage of any one loan to the value of security at the time of the loan, exclusive or guaranteed or purchase money mortgages was 79.70%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$ 183,271,717	\$	\$ 1,649,399,738	\$ 79,859,619	\$ 1,912,531,074
(b) 30 - 59 days past due			5,395,083				5,395,083
(c) 60 - 89 days past due			3,259,082				3,259,082
(d) 90 - 179 days past due					25,793,192		25,793,192
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$ 25,793,192	\$	\$ 25,793,192
(b) Interest accrued					312,289		312,289
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 June 30, 2020 and no OTTI charges were recognized as of December 31, 2019.

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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 \$ (149,912,309)
2. 12 months or longer (37,345,540)

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

1. Less than 12 months \$ 2,147,652,230
2. 12 months or longer 476,523,302

- (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 June 30, 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

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year						(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	17,707,100				17,707,100	13,509,600	4,197,500		17,707,100	0.075	0.075
j. On deposit with states	126,243,394				126,243,394	126,451,097	(207,703)		126,243,394	0.536	0.536
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	433,971,166				433,971,166	460,115,893	(26,144,727)		433,971,166	1.843	1.844
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 577,921,660	\$	\$	\$	\$ 577,921,660	\$ 600,076,590	\$ (22,154,930)	\$	\$ 577,921,660	2.454%	2.456%

(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
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 26,920,000	\$ 26,920,000	0.125%	0.125%
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 26,920,000	\$ 26,920,000	0.125%	0.125%
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 26,920,000	0.146%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	06/30/2020	12/31/2019	06/30/2020	12/31/2019	06/30/2020	12/31/2019
(1) Bonds - amortized cost			\$	\$	\$	\$
(2) LB & SS - amortized cost	6	3	45,274,803	30,924,702	51,411,939	31,529,955
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	6	3	\$ 45,274,803	\$ 30,924,702	\$ 51,411,939	\$ 31,529,955

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	3	
(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 June 30, 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 June 30, 2020 and December 31, 2019.

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
Notes to the Financial Statements

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of June 30, 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 \$72,863,489 and \$40,531,349 at June 30, 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 Global Atlantic (Fin) Company ("Finco"), which is a wholly owned indirect subsidiary of Global Atlantic Financial Group Limited ("GAFG"), a Bermuda Company.

The Company directly owns all of the outstanding shares of 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 \$107,657,737, and a market value of \$124,259,570, as of June 30, 2020. The purchase of these securities constituted arms-length transactions.

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

On March 19, 2020, the Company purchased \$87,300,000 of investment grade corporate bonds from Goldman Sachs & Co. LLC.

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 \$1,221,297 and \$1,797,082 in a net payable to affiliates for the periods ended June 30, 2020 and December 31, 2019, respectively.

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 \$3,961,634 and \$4,348,972 for the periods ended June 30, 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 \$5,184,110 and \$7,444,598 net payable and recorded expenses for these agreements of \$7,714,741 and \$41,269,385 for the periods ended June 30, 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 \$3,514,148 and \$3,634,224 and recorded income of \$11,853,889 and \$22,902,321 for the periods ended June 30, 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 \$176,264 for the period ended June 30, 2020 and Accordia's statutory surplus decreased by \$132,092,568 as of June 30, 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 \$2,055,220 for the period ended June 30, 2020 and FLIC's statutory surplus decreased by \$27,344,175 as of June 30, 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	\$ 176,254	\$(132,092,568)	\$ 816,721,207	\$ 948,813,775
Forethought Life Insurance Company	2,055,220	(27,344,175)	1,953,583,728	1,980,927,903

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

(3) RBC Impact

Had Accordia not used this prescribed 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 \$352,000,000. The Company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 17,707,100	\$ 17,707,100	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 352,000,000		
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)	\$ 522,278,523	\$ 433,971,166	\$ 313,000,000
2. Current year general account total collateral pledged	522,278,523	433,971,166	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)	\$ 522,278,523	\$ 433,971,166	\$ 313,000,000
2. Current year general account maximum collateral pledged	522,278,523	433,971,166	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

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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 \$465,500 and \$795,755 for the period ended June 30, 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 \$961,945,961 and \$723,752,500 at June 30, 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.

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 June 30, 2020, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$7,096,062.

- (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.

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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 \$27,700,752 as of June 30, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining full collateral of \$26,920,000 from counterparties as of June 30, 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 June 30, 2020, the Company had cash on deposit as collateral at counterparties with a fair value of \$26,920,000 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 June 30, 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 June 30, 2020, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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
a. Assets at fair value					
Derivatives	\$ 9,413,201	\$ 70,547,191	\$	\$	\$ 79,960,392
Separate Accounts	1,976,483,169	8,078,414			1,984,561,583
Total assets at fair value/NAV	<u>\$ 1,985,896,370</u>	<u>\$ 78,625,605</u>	<u>\$</u>	<u>\$</u>	<u>\$ 2,064,521,975</u>
b. Liabilities at fair value					
Derivative Liabilities	\$ 7,096,903	\$	\$	\$	\$ 7,096,903
Total liabilities at fair value	<u>\$ 7,096,903</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 7,096,903</u>

*Net asset balances after right of offset with counterparty are presented on page 2 as of June 30, 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 June 30, 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	\$ 15,241,426,534	\$ 14,313,890,917	\$ 59,015,500	\$ 12,667,433,817	\$ 2,514,977,217	\$	\$
Mortgage Loans	1,979,699,677	1,946,978,432		1,889,475,303	90,224,374		
Other Invested Assets	121,715,159	121,227,752		24,410,460	97,304,699		
Preferred Stock	16,681,472	18,094,824		15,712,025	969,447		
Common Stock	17,707,100	17,707,100		17,707,100			
Investment in Sub	2,989,613,130	2,989,613,130			2,989,613,130		
Short Term Investment	82,353,288	82,551,701		48,103,276	34,250,012		
Cash and Equivalents	367,400,968	367,400,968	367,400,968				
Derivative Assets	79,960,392	79,960,392	9,413,201	70,547,191			
Total Assets	20,896,557,720	19,937,425,216	435,829,669	14,733,389,172	5,727,338,879		
Derivative Liabilities	7,096,903	7,096,903	7,096,903				
Total Liabilities	7,096,903	7,096,903	7,096,903				

D. Not Practicable to Estimate Fair Value - None

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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 May 7, 2020, the Company entered into a coinsurance agreement with Great American Life Insurance Company ("Great American") whereby it assumed a portion of fixed and fixed indexed annuities for new business only. The total accumulated assumed reserves was \$72,649,175 as of June 30, 2020.

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 \$191,318,047 as of June 30, 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 \$234,350,000 of reserves as of June 30, 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 \$126,243,394 and \$126,451,097 as of June 30, 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 June 30, 2020 or December 31, 2019.

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 June 30, 2020:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 89,976,737	\$ 88,966,427	\$ 94,799,314	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	<u>\$ 89,976,737</u>	<u>\$ 88,966,427</u>	<u>\$ 94,799,314</u>	<u>\$</u>

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – Non-recognized Subsequent Events

Subsequent events have been considered through August 13, 2020.

KKR acquisition of Global Atlantic

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
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22. Events Subsequent (Continued)

On July 7, 2020, Magnolia Parent LLC, or "Magnolia," an indirect subsidiary of KKR & Co. Inc., or "KKR," Magnolia Merger Sub Limited, a direct subsidiary of Magnolia, or "Merger Sub" and, together with Magnolia, the "KKR Parties," entered into an agreement and plan of merger, or the "Merger Agreement," with Global Atlantic Financial Group Limited, or "GAFG," the indirect parent of the Company, Global Atlantic Financial Life Limited, the Company's parent, or "GAFLL," (which is owned by GAFG and LAMC LP), LAMC LP, and Goldman Sachs & Co. LLC, solely in its capacity as an equity representative.

Pursuant to the Merger Agreement, at the closing, Merger Sub will merge with and into GAFG, or the "GA Merger," with GAFG continuing as the surviving entity and a direct wholly-owned subsidiary of Magnolia. Immediately following the GA Merger, GAFLL will merge with and into GAFG with GAFG continuing as the surviving entity and a direct wholly-owned subsidiary of Magnolia. The outstanding debt securities of the GAFG's subsidiaries will remain outstanding obligations of solely such entities and will not be assumed or guaranteed by KKR.

Pursuant to the Merger Agreement, following the closing of the merger, Magnolia will pay shareholders of GAFG and GAFLL an aggregate amount equal to 1.0x GAFG's book value, excluding accumulated other comprehensive income, as of the date of closing determined using the accounting principles set forth in the Merger Agreement, subject to an equity roll-over for certain existing shareholders who elect to participate in the roll-over. The aggregate merger consideration will be allocated among each of the GAFG's and GAFLL's outstanding ordinary shares, incentive shares and equity awards in accordance with their terms. Under the terms of the Merger Agreement and in accordance with the applicable plan documentation, unvested GAFG restricted share awards will convert into the right to receive a number of Magnolia restricted units having the same value as the GAFG restricted share award immediately prior to the closing.

GAFG has made customary representations, warranties and covenants in the Merger Agreement, including, among others, covenants to (i) conduct its business in the ordinary course during the period between the execution of the Merger Agreement and the closing and (ii) not to engage in certain types of actions during this period unless agreed to in writing by Magnolia.

Pursuant to the Merger Agreement, the closing of the merger is subject to the satisfaction or waiver of certain customary closing conditions, including, among others: (i) obtaining the approval of a majority of the outstanding shares of GAFG, (ii) obtaining requisite regulatory approvals, including the approvals of the Massachusetts Division of Insurance, the Iowa Insurance Division, the Indiana Department of Insurance, the Bermuda Monetary Authority, and other regulatory authorities, (iii) expiration or earlier termination of any applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, and (iv) the absence of any judgment, injunction, order or decree prohibiting or enjoining the completion of the Merger. In addition, the obligation of the parties to complete the merger is subject to certain other customary conditions, including (a) subject to the standards set forth in the Merger Agreement, the accuracy of the representations and warranties of the other party and (b) compliance of the other party with its covenants in all material respects.

The Merger Agreement also contains certain customary provisions giving each of the KKR Parties and GAFG rights to terminate the Merger Agreement under certain circumstances.

In connection with the Merger Agreement, certain shareholders of GAFG representing over 50% of the issued and outstanding shares of GAFG have agreed to vote in favor of the Merger at any meeting of the shareholders of GAFG called to seek the adoption of the Merger Agreement and against any competing transaction.

In connection with the Merger Agreement, KKR Group Partnership L.P., an indirect subsidiary of KKR, has committed to provide the requisite equity financing to Magnolia to consummate the Mergers and has guaranteed Magnolia's obligations to pay, up to a cap, any potential damages awards to GAFG under the Merger Agreement, in each case, subject to certain terms and conditions.

The foregoing description of the Merger Agreement and the transactions contemplated thereby does not purport to be complete and is subject to and qualified in its entirety by reference to the Merger Agreement.

COVID-19

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

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

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

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

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

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

Quarterly Statement as of June 30, 2020 of the Commonwealth Annuity and Life Insurance Company
Notes to the Financial Statements

- 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 [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 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: \$ 41,784,949
- 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 | \$ 107,657,737 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 2,846,279,461 | \$ 2,989,613,130 |
| 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 | \$ 3,097,270,867 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] 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 []

- 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 []

- 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 []

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVEOMA87 .....	.....	OS.....
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 [] No []

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5GI securities? Yes [] No []

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 []

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 []

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 \$ 191,925,881
 1.13 Commercial Mortgages \$ 1,729,259,358
 1.14 Total Mortgages in Good Standing \$ 1,921,185,239
- 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 \$ 25,793,192
 1.33 Commercial Mortgages \$
 1.34 Total Mortgages with Interest Overdue more than Three Months \$ 25,793,192
- 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) \$ 1,946,978,431
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
 1.62 Residential Mortgages \$
 1.63 Commercial Mortgages \$
 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
 2.2 A&H cost containment percent %
 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	387,342	297,356	236	684,934	
2. Alaska	AK	L	29,978			29,978	
3. Arizona	AZ	L	370,890	80,502	963	452,355	
4. Arkansas	AR	L	28,856			28,856	
5. California	CA	L	1,367,549	6,091,001	990	7,459,540	
6. Colorado	CO	L	912,803	786,526	1,657	1,700,986	
7. Connecticut	CT	L	641,950	271,704	201	913,855	
8. Delaware	DE	L	127,039	1,200		128,239	
9. District of Columbia	DC	L	7,618		373	7,991	
10. Florida	FL	L	1,264,547	1,317,508	4,373	2,586,428	166,857
11. Georgia	GA	L	613,497	181,841	3,770	799,108	
12. Hawaii	HI	L	7,959	3,900		11,859	
13. Idaho	ID	L	22,361			22,361	
14. Illinois	IL	L	980,294	1,003,037	5,549	1,988,880	
15. Indiana	IN	L	194,088	160,701		354,789	48,515
16. Iowa	IA	L	75,915	732,357	318	808,590	
17. Kansas	KS	L	88,186	60,349		148,535	
18. Kentucky	KY	L	112,072	1,298		113,370	
19. Louisiana	LA	L	319,307	25,113	1,405	345,825	
20. Maine	ME	L	173,263	40,933	1,689	215,885	
21. Maryland	MD	L	290,167	74,384	102	364,653	
22. Massachusetts	MA	L	1,226,289	71,678	1,945	1,299,912	17,909
23. Michigan	MI	L	627,107	798,341	28,799	1,454,247	75,126,034
24. Minnesota	MN	L	838,763	857,550	144	1,696,457	120,877
25. Mississippi	MS	L	38,291			38,291	
26. Missouri	MO	L	241,911	332,694	758	575,363	223,693
27. Montana	MT	L	25,996	800		26,796	
28. Nebraska	NE	L	122,093	384,725		506,818	
29. Nevada	NV	L	47,858	600	820	49,278	115,696
30. New Hampshire	NH	L	374,190	682,250	1,781	1,058,221	
31. New Jersey	NJ	L	581,697	175,910	1,246	758,853	10,560
32. New Mexico	NM	L	42,244	12,165	615	55,024	
33. New York	NY	N	1,591,418	488,235	3,190	2,082,843	262,604
34. North Carolina	NC	L	460,289	909,886	1,594	1,371,769	
35. North Dakota	ND	L	14,016	64,344		78,360	
36. Ohio	OH	L	518,014	908,768		1,426,782	138,481
37. Oklahoma	OK	L	97,503	18,000		115,503	
38. Oregon	OR	L	219,509	151,683		371,192	
39. Pennsylvania	PA	L	1,245,756	486,946	724	1,733,426	403,273
40. Rhode Island	RI	L	353,333	196,040	333	549,706	
41. South Carolina	SC	L	187,083	1,725	1,268	190,076	
42. South Dakota	SD	L	10,061	800		10,861	
43. Tennessee	TN	L	292,687	800,168	224	1,093,079	
44. Texas	TX	L	1,500,107	814,303	2,801	2,317,211	104,544
45. Utah	UT	L	52,877			52,877	6,173
46. Vermont	VT	L	105,182	29,570		134,752	
47. Virginia	VA	L	418,454	1,295,289	1,546	1,715,289	
48. Washington	WA	L	414,416	147,838	2,397	564,651	
49. West Virginia	WV	L	21,241	2,550		23,791	
50. Wisconsin	WI	L	231,020	408,579	2,474	642,073	202,028
51. Wyoming	WY	L	7,654	1,251		8,905	
52. American Samoa	AS	N					
53. Guam	GU	N	1,956			1,956	
54. Puerto Rico	PR	N	749,863	13,980	18,885	782,728	
55. U.S. Virgin Islands	VI	L	36,743	3,100		39,843	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	3,288			3,288	
58. Aggregate Other Aliens	OT	XXX	22,559			22,559	
59. Subtotal	XXX		20,737,149	21,189,478	93,170	42,019,797	76,947,244
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,025,350			1,025,350	
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		742,682			742,682	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		22,505,181	21,189,478	93,170	43,787,829	76,947,244
96. Plus Reinsurance Assumed	XXX		(4,997,960)	693,526,349		688,528,389	4,320,783
97. Totals (All Business)	XXX		17,507,221	714,715,827	93,170	732,316,218	81,268,027
98. Less Reinsurance Ceded	XXX		13,422,248	163,776,187	93,170	177,291,605	5,766,201
99. Totals (All Business) less Reinsurance Ceded	XXX		4,084,973	550,939,640		555,024,613	75,501,826
DETAILS OF WRITE-INS							
58001. ZZZ-Foreign Country not defined	XXX		22,559			22,559	
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		22,559			22,559	
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.....

STATEMENT AS OF JUNE 30, 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	BMU	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	BMU	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMU	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		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	BMU	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NIA	The Goldman Sachs Group, Inc.	Ownership	22.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NIA	Third Party Investors	Ownership	78.000	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		

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

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

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

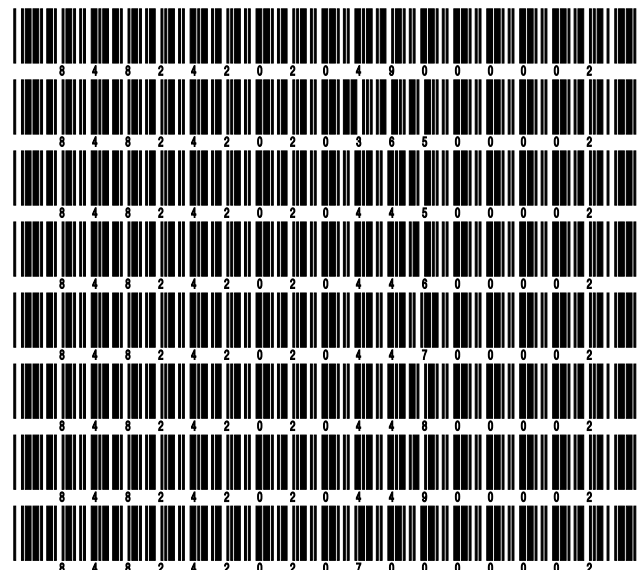
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	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.	NO

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets	4,659,491	4,362,006	297,485	
2597. Summary of remaining write-ins for Line 25 from overflow page	4,659,491	4,362,006	297,485	

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Modco SA expense allowance	670,801	4,241,687
2505. Letters of credit payable	300,888	2,041,792
2506. Miscellaneous liabilities	387,163	382,066
2597. Summary of remaining write-ins for Line 25 from overflow page	1,358,852	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	3,194,383	3,114,776	6,441,087
08.305. Fee Income	1,213,939	1,440,656	2,809,197
08.306. Assumed VA fees and Dividends Received Deduction	1,050,000	1,050,000	2,100,000
08.307. Net assumed adjustment to IMR	2,623,344	(1,914,974)	(1,297,754)
08.308. Other Income	515,024	490,091	1,625,502
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	8,596,690	4,180,549	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	(1,726,344)	(13,186,005)	(36,234,958)
2705. Ceded dividends received deduction	1,050,000	1,050,000	2,570,080
2706. Other expenses	(88,736)	135,712	84,732
2797. Summary of remaining write-ins for Line 27 from overflow page	(765,080)	(12,000,293)	(33,580,146)

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	431,006,944	336,719,087
2.2 Additional investment made after acquisition	35,628,366	8,154,323
3. Capitalized deferred interest and other		
4. Accrual of discount	680,520	2,891,939
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		267,198
7. Deduct amounts received on disposals	33,937,743	278,406,039
8. Deduct amortization of premium and mortgage interest points and commitment fees	347,666	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)	1,946,978,432	1,513,948,010
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,946,978,432	1,513,948,010
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,946,978,432	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	4,504,913	93,654,160
2.2 Additional investment made after acquisition	2,573,279	18,975,835
3. Capitalized deferred interest and other		
4. Accrual of discount	77	
5. Unrealized valuation increase (decrease)	47,411,192	(1,433,365)
6. Total gain (loss) on disposals	68,873	
7. Deduct amounts received on disposals	6,300,780	550,232,738
8. Deduct amortization of premium and depreciation	16,417	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)	121,227,752	72,986,615
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	121,227,752	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	2,497,962,125	8,833,608,570
3. Accrual of discount	52,533,026	90,326,139
4. Unrealized valuation increase (decrease)	143,333,669	20,114,459
5. Total gain (loss) on disposals	9,812,965	(16,713,556)
6. Deduct consideration for bonds and stocks disposed of	2,399,790,127	5,214,950,064
7. Deduct amortization of premium	43,742,733	75,588,983
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	5,511,296	
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)	17,339,305,971	17,084,001,863
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	17,339,305,971	17,084,001,863

STATEMENT AS OF JUNE 30, 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
BONDS								
1. NAIC 1 (a)	10,610,903,149	475,473,330	526,217,947	(88,073,641)	10,610,903,149	10,472,084,891		10,304,552,060
2. NAIC 2 (a)	3,687,235,825	136,745,411	290,968,274	64,523,954	3,687,235,825	3,597,536,916		3,845,485,986
3. NAIC 3 (a)	207,326,985	2,109,037	8,889,999	(14,364,239)	207,326,985	186,181,784		110,303,299
4. NAIC 4 (a)	54,256,284		30,154,905	(4,605,947)	54,256,284	19,495,432		47,994,427
5. NAIC 5 (a)	30,374,643	653,487	24,322,851	38,569,524	30,374,643	45,274,803		30,924,702
6. NAIC 6 (a)			8,363,159	8,363,159				
7. Total Bonds	14,590,096,886	614,981,265	888,917,135	4,412,810	14,590,096,886	14,320,573,826		14,339,260,474
PREFERRED STOCK								
8. NAIC 1	10,468,600				10,468,600	10,468,600		10,468,600
9. NAIC 2	7,626,224				7,626,224	7,626,224		10,126,224
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	18,094,824				18,094,824	18,094,824		20,594,824
15. Total Bonds and Preferred Stock	14,608,191,710	614,981,265	888,917,135	4,412,810	14,608,191,710	14,338,668,650		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 \$; NAIC 2 \$6,682,910 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	82,551,701	xxx	81,456,100	1,814,928	76,273

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	151,850,826	540,405,770
2. Cost of short-term investments acquired	74,675,337	778,623,358
3. Accrual of discount	749,397	947,398
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	24,974	513,696
6. Deduct consideration received on disposals	144,630,861	1,166,304,552
7. Deduct amortization of premium	117,972	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)	82,551,701	151,850,826
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	82,551,701	151,850,826

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	134,725,595
3. Unrealized Valuation increase/(decrease)	7,055,109
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	139,319,461
6. Considerations received/(paid) on terminations	272,643,903
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)	75,597,245
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	75,597,245

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	(2,733,757)
3.12 Section 1, Column 15, prior year	(26,609,636)
3.12 Section 1, Column 15, prior year	23,875,879
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	23,875,879
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)	23,875,879
4.1 Cumulative variation margin on terminated contracts during the year	150,537,325
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	150,537,325
4.23 SSAP No. 108 adjustments	150,537,325
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(2,733,756)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(2,733,756)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	75,597,246
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(2,733,757)
3. Total (Line 1 plus Line 2).....	72,863,489
4. Part D, Section 1, Column 5.....	81,330,484
5. Part D, Section 1, Column 6.....	(8,466,995)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
Fair Value Check	
7. Part A, Section 1, Column 16.....	75,597,246
8. Part B, Section 1, Column 13.....	(2,733,757)
9. Total (Line 7 plus Line 8).....	72,863,489
10. Part D, Section 1, Column 8.....	81,330,484
11. Part D, Section 1, Column 9.....	(8,466,995)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	10,877,145
14. Part B, Section 1, Column 20.....	50,938,643
15. Part D, Section 1, Column 11.....	61,815,788
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	7,193,716,164	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	7,395,970,188	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)	247,486,413	449,739,007
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	247,486,413	449,739,007

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 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						
866506	Jackson	MS		06/10/2020	7.350	8,964		13,724
866507	Jackson	MS		06/10/2020	7.350	7,925		12,132
866521	Orlando	FL		06/10/2020	6.750	28,071		40,133
866584	Albany	NY		06/10/2020	6.500	14,219		20,297
888548	Van Nuys	CA		05/27/2020	5.875	51,305		220,313
888549	Santa Fe	NM		05/27/2020	6.375	143,442		232,552
888550	Hesperia	CA		05/27/2020	7.625	81,077		100,946
888551	Nogales	AZ		05/27/2020	8.250	31,816		47,428
888552	Thousand Oaks	CA		05/27/2020	5.375	139,512		211,133
888553	Tooele	UT		05/27/2020	6.875	57,414		81,669
888554	Cutler Bay	FL		05/27/2020	7.750	63,747		79,251
888555	Las Vegas	NV		05/27/2020	6.500	126,598		157,309
888556	Irvine	CA		05/27/2020	5.625	176,088		246,322
888557	Grove City	OH		05/27/2020	7.875	52,919		65,788
888558	Rancho Santa Fe	CA		05/27/2020	4.375	575,108		856,771
888559	Mesa	AZ		05/27/2020	8.750	87,100		108,320
888560	Bayonne	NJ		05/27/2020	7.625	77,200		123,314
888562	Kansas City	KS		05/27/2020	8.750	70,068		97,917
888563	Mohnton	PA		05/27/2020	7.990	84,806		105,566
888564	Coral Gables	FL		05/27/2020	7.750	72,530		90,236
888565	San Bruno	CA		05/27/2020	5.990	267,014		458,984
888566	Austin	TX		05/27/2020	7.250	92,428		139,225
888567	Toms River	NJ		05/27/2020	7.500	81,143		100,977
888568	Scottsdale	AZ		05/27/2020	7.875	151,296		188,164
888569	Whittier	CA		05/27/2020	4.750	94,363		206,543
888570	Bellflower	CA		05/27/2020	4.500	87,909		182,982
888571	Inglewood	CA		05/27/2020	5.875	136,791		191,244
888572	Glendale	AZ		05/27/2020	8.990	79,293		98,529
888573	San Jose	CA		05/27/2020	7.990	174,759		220,313
888574	West Islip	NY		05/27/2020	6.750	233,949		290,690
888575	Williamstown	NJ		05/27/2020	7.875	70,148		87,207
888576	Rowland Heights	CA		05/27/2020	6.990	73,882		145,345
888577	Tarzana	CA		05/27/2020	4.500	316,555		515,593
888578	Tucson	AZ		05/27/2020	6.500	110,196		149,935
888579	San Diego	CA		05/27/2020	6.250	42,306		134,941
888580	Van Nuys	CA		05/27/2020	6.250	129,153		192,773
888581	Chino Hills	CA		05/27/2020	5.500	239,102		382,487
888582	Riverside	CA		05/27/2020	5.375	156,856		221,843
888583	Lithia	FL		05/27/2020	6.990	157,614		195,833
888584	Santa Ana	CA		05/27/2020	5.625	197,653		260,091
888585	Peoria	AZ		05/27/2020	5.125	109,484		159,115
888586	Pasadena	CA		05/27/2020	4.625	92,952		244,792
888587	Penngrove	CA		05/27/2020	7.875	419,007		520,182
888588	Thornton	CO		05/27/2020	4.500	78,495		145,804
888589	San Anselmo	CA		05/27/2020	4.750	197,588		315,781
888590	Scottsdale	AZ		05/27/2020	6.990	50,171		70,072
888591	Beaverton	OR		05/27/2020	8.625	165,177		217,253
888592	El Dorado Hills	CA		05/27/2020	5.500	147,885		214,193
888593	Ramona	CA		05/27/2020	4.250	300,832		604,330
888594	Watsonville	CA		05/27/2020	5.375	133,507		198,893
888595	Brooklyn	NY		05/27/2020	4.500	239,313		382,487
888596	Palos Verdes Estates	CA		05/27/2020	4.750	339,297		506,107
888597	Corpus Christi	TX		05/27/2020	6.875	41,017		76,467
888598	Mooresville	NC		05/27/2020	7.125	41,041		107,096
888599	Bermuda Dunes	CA		05/27/2020	5.750	87,530		122,396
888600	Anaheim	CA		05/27/2020	6.625	99,871		183,594
888601	Santa Barbara	CA		05/27/2020	5.750	479,256		764,974
888602	Santa Monica	CA		05/27/2020	4.625	123,511		734,375
888603	Fort Worth	TX		05/27/2020	7.750	73,805		91,766
888604	Santa Ana	CA		05/27/2020	4.250	273,673		466,634
888605	Apache Jct	AZ		05/27/2020	5.625	138,004		192,743
888606	Lafayette	CO		05/27/2020	5.250	219,089		719,076
888607	Porter Ranch	CA		05/27/2020	4.500	261,537		428,386

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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						
888608	Brooklyn	NY		05/27/2020	4.990	319,498		481,934
888609	Los Angeles Woodland Hills Area	CA		05/27/2020	4.500	449,132		703,776
888610	Tacoma	WA		05/27/2020	5.375	75,418		108,626
888611	El Dorado Hills	CA		05/27/2020	4.375	236,951		382,487
888612	Chatsworth	CA		05/27/2020	6.000	397,410		562,123
888613	Las Vegas	NV		05/27/2020	6.750	89,615		119,336
888614	La Plata	MD		05/27/2020	5.125	156,675		232,552
888615	Austin	TX		05/27/2020	7.375	295,770		367,188
888616	Tarzana	CA		05/27/2020	5.250	141,560		211,745
888617	Peoria	AZ		05/27/2020	7.750	184,594		229,492
888618	Altadena	CA		05/27/2020	6.250	69,287		260,091
888619	Driftwood	TX		05/27/2020	6.125	233,111		351,888
888620	(Sherman Oaks Area), Los Angeles	CA		05/27/2020	5.740	325,280		519,876
888622	Santa Ana	CA		05/27/2020	6.500	361,269		454,395
888624	Atlanta	GA		05/27/2020	7.750	36,938		59,668
888625	Seminole	FL		05/27/2020	4.990	95,736		194,303
888626	Toluca Lake	CA		05/27/2020	4.750	68,379		917,969
888627	Tomball	TX		05/27/2020	7.875	69,458		86,289
888628	Redwood City	CA		05/27/2020	5.750	199,710		479,180
888629	San Jose	CA		05/27/2020	5.750	257,024		428,386
888630	Canal Winchester	OH		05/27/2020	7.125	33,111		85,677
888631	San Lorenzo	CA		05/27/2020	5.990	109,325		229,798
888632	Arrowbear Lake	CA		05/27/2020	7.750	32,014		39,748
888633	Miami	FL		05/27/2020	5.250	391,292		546,498
888634	Harrodsburg	KY		05/27/2020	6.990	64,031		79,557
888635	Allen	TX		05/27/2020	6.990	162,540		242,344
888636	Agoura Hills	CA		05/27/2020	3.625	480,626		1,070,964
888637	Lake City	CO		05/27/2020	6.625	79,415		126,986
888638	West Hills	CA		05/27/2020	4.990	118,308		263,151
888639	Cherry Valley	CA		05/27/2020	6.875	75,185		110,156
888641	Kalispell	MT		05/27/2020	6.875	166,231		206,543
888642	Fallbrook	CA		05/27/2020	6.625	147,754		183,594
888643	Oak Ridge	TN		05/27/2020	8.990	35,602		56,302
896374	Central Islip	NY		06/10/2020	6.000	25,732		39,211
896375	Jamaica	NY		06/10/2020	5.500	71,763		102,063
896376	Yaphank	NY		06/10/2020	5.250	28,002		42,670
896377	New Bedford	MA		06/10/2020	7.250	18,607		26,525
896378	Spring Valley	NY		06/10/2020	5.350	31,624		51,896
896379	Jersey City	NJ		06/10/2020	5.625	80,818		132,624
896380	Bronx	NY		06/10/2020	5.125	41,517		88,570
896381	Biloxi	MS		06/10/2020	6.900	8,067		11,533
896382	Butte	MT		06/10/2020	6.850	9,805		14,992
896383	Hueytown	AL		06/10/2020	5.850	100,633		179,769
896384	Phoenix	AZ		06/10/2020	6.000	63,005		96,296
896385	Pittsburgh	PA		06/10/2020	5.800	20,155		31,714
896386	Richmond	VA		06/10/2020	6.900	10,677		15,223
896387	Selden	NY		06/10/2020	5.900	21,369		35,174
896388	Cleveland Heights	OH		06/10/2020	6.400	9,272		14,877
896389	Racine	WI		06/10/2020	7.000	10,515		14,992
896390	Tampa	FL		06/10/2020	6.350	15,471		23,642
896391	Lake Worth	FL		06/10/2020	5.490	16,164		34,598
896392	Chandler	AZ		06/10/2020	6.300	20,619		29,408
896393	Mount Pleasant	WI		06/10/2020	6.150	28,702		40,940
896394	Atlanta	GA		06/10/2020	6.050	21,020		29,985
896395	Forney	TX		06/10/2020	6.200	16,171		23,065
896396	Yakima	WA		06/10/2020	6.450	15,364		21,912
896397	Kenosha	WI		06/10/2020	6.850	10,569		16,146
896398	Clayton	NC		06/10/2020	6.400	16,884		24,103
896399	Decatur	GA		06/10/2020	6.150	93,917		167,452
896400	Mesa	AZ		06/10/2020	6.300	18,840		26,871
896401	Cincinnati	OH		06/10/2020	6.100	21,506		30,676
896402	Mastic Beach	NY		06/10/2020	6.000	13,959		21,335
896403	Jacksonville	FL		06/10/2020	6.400	9,434		14,416

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	City	3 State						
896404	Atlanta	GA		06/10/2020	5.900	10,779		25,256
896405	Middle River	MD		06/10/2020	6.400	9,811		14,992
896406	Jacksonville	FL		06/10/2020	6.700	9,317		13,839
896407	Cleveland Heights	OH		06/10/2020	6.900	9,463		15,569
896409	New Orleans	LA		06/10/2020	6.850	10,342		15,800
896410	Clearwater	FL		06/10/2020	6.600	15,514		25,141
896411	Chesapeake	VA		06/10/2020	6.850	9,436		14,416
896412	Zephyrhills	FL		06/10/2020	6.250	17,357		26,525
896413	Decatur	GA		06/10/2020	5.800	13,203		20,182
896414	St. Petersburg	FL		06/10/2020	6.600	13,664		22,142
896415	Victoria	TX		06/10/2020	5.900	20,700		40,364
896416	Portsmouth	VA		06/10/2020	6.600	9,543		13,608
896417	Tampa	FL		06/10/2020	6.600	8,065		11,533
896418	Green Cove Springs	FL		06/10/2020	6.050	11,071		18,221
896419	Tampa	FL		06/10/2020	6.600	8,468		12,109
896420	Galveston	TX		06/10/2020	6.050	14,502		27,678
896421	Detroit	MI		06/10/2020	7.475	5,605		9,226
896422	Atlantic City	NJ		06/10/2020	7.525	5,206		7,957
896423	Baltimore	MD		06/10/2020	7.100	13,623		20,759
896424	Baltimore	MD		06/10/2020	6.925	8,703		13,262
896425	Middletown	OH		06/10/2020	4.900	16,272		24,795
896426	Horn Lake	MS		06/10/2020	5.150	9,385		14,300
896427	Wheatley Heights	NY		06/10/2020	7.100	17,785		27,101
896428	Lansing	MI		06/10/2020	4.800	40,544		57,663
896429	Rochester	NY		06/10/2020	6.475	8,402		13,839
896431	Oak Lawn	IL		06/10/2020	6.300	15,052		24,795
896432	Forest Park	IL		06/10/2020	6.050	19,245		28,255
896433	Detroit	MI		06/10/2020	7.250	5,394		8,890
896434	Shreveport	LA		06/10/2020	6.550	9,695		13,147
896435	Wheeling	IL		06/10/2020	7.375	10,105		14,416
896436	Baytown	TX		06/10/2020	6.800	8,027		13,262
896437	Chicago	IL		06/10/2020	6.475	11,553		22,488
896438	Chicago	IL		06/10/2020	5.900	15,451		23,642
896439	Chicago	IL		06/10/2020	5.600	15,071		23,065
896440	Rowlett	TX		06/10/2020	5.900	21,084		30,215
896441	Dallas	TX		06/10/2020	6.900	27,643		49,590
896442	Streamwood	IL		06/10/2020	7.175	17,782		25,948
896443	Glenwood	IL		06/10/2020	6.500	8,079		11,533
896444	Glenwood	IL		06/10/2020	5.575	7,083		10,841
896445	Glenwood	IL		06/10/2020	6.150	9,046		12,916
896446	Glenwood	IL		06/10/2020	6.150	8,481		12,109
896447	Oak Lawn	IL		06/10/2020	6.050	14,699		24,218
896448	Indianapolis	IN		06/10/2020	5.150	7,947		12,109
896449	Chicago	IL		06/10/2020	6.150	24,878		44,977
896450	Baytown	TX		06/10/2020	6.575	9,803		15,338
896451	Garland	TX		06/10/2020	6.525	23,355		31,253
896452	East Chicago	IN		06/10/2020	5.950	10,479		14,992
896453	Chattanooga	TN		06/10/2020	7.025	7,516		10,725
896455	Philadelphia	PA		06/10/2020	5.650	17,332		26,525
896456	Ft Lauderdale	FL		06/10/2020	5.275	17,176		26,525
896457	Philadelphia	PA		06/10/2020	5.500	18,084		27,678
896458	Philadelphia	PA		06/10/2020	5.500	18,063		27,678
896459	Atlanta	GA		06/10/2020	6.100	11,308		17,299
896460	Los Angeles	CA		06/10/2020	6.250	170,285		242,183
896461	Bowie	MD		06/10/2020	6.200	21,971		29,408
896465	Carson	CA		06/10/2020	5.850	26,541		66,312
896466	Fayetteville	NC		06/10/2020	6.750	5,980		8,534
896467	North Port	FL		06/10/2020	6.250	19,990		26,755
896468	North Port	FL		06/10/2020	6.250	19,990		26,755
896469	North Port	FL		06/10/2020	6.250	19,990		26,755
896470	Muncie	IN		06/10/2020	6.375	20,196		28,831
896471	Cape May Courthouse	NJ		06/10/2020	6.975	19,235		29,408
896472	Tarpon Springs	FL		06/10/2020	6.850	5,151		27,909

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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						
896473	Oak Lawn	IL		06/10/2020	6.000	6,487		9,226
896474	Lansing	IL		06/10/2020	5.975	10,941		16,722
896475	Lansing	IL		06/10/2020	5.975	11,301		17,875
896476	Berwyn	IL		06/10/2020	6.225	32,746		46,707
896477	Berkley	MI		06/10/2020	7.075	18,605		26,525
896478	Middle Village	NY		06/10/2020	6.350	84,015		141,850
896479	Houston	TX		06/10/2020	6.575	12,567		19,202
896480	Indianapolis	IN		06/10/2020	4.900	13,244		20,182
896481	Horn Lake	MS		06/10/2020	5.150	9,952		15,165
896482	Indianapolis	IN		06/10/2020	5.150	14,380		21,912
896483	Berkley	MI		06/10/2020	6.250	11,002		18,106
896484	Fort Worth	TX		06/10/2020	5.475	8,755		14,416
896485	Berkley	MI		06/10/2020	7.075	17,391		24,795
896486	Brooklyn	NY		06/10/2020	6.400	117,813		157,084
896487	Michiana Shores	IN		06/10/2020	5.750	16,813		27,678
896488	South Holland	IL		06/10/2020	5.500	16,164		23,065
896489	Plainview	NY		06/10/2020	4.950	64,849		99,180
896490	Houston	TX		06/10/2020	4.650	26,386		40,364
896491	Townsend	DE		06/10/2020	5.475	17,565		27,793
896492	Dallas	TX		06/10/2020	5.275	14,707		31,484
896493	Flushing	NY		06/10/2020	5.350	32,435		86,494
896494	Dallas	TX		06/10/2020	6.400	10,179		14,531
896495	Murphy	TX		06/10/2020	5.125	19,769		42,324
896496	Santa Barbara	CA		06/10/2020	5.950	48,893		80,728
896497	Santa Barbara	CA		06/10/2020	5.950	46,798		77,268
896498	Alhambra	CA		06/10/2020	5.050	72,179		152,229
896499	North Hollywood	CA		06/10/2020	3.650	38,059		103,793
896500	Cardiff	CA		06/10/2020	4.225	91,517		327,523
896501	Hibernia	NJ		06/10/2020	6.125	23,921		34,021
896504	Saint James	NY		06/10/2020	5.500	35,679		50,743
896505	Kissimmee	FL		06/10/2020	7.150	19,252		29,408
896506	Port Jefferson Station	NY		06/10/2020	6.400	26,280		37,481
896507	Linwood	NJ		06/10/2020	4.800	34,225		56,163
896508	Newark	NJ		06/10/2020	7.100	25,690		39,211
896509	Toms River	NJ		06/10/2020	4.800	35,679		59,392
896510	Grosse Pointe Farms	MI		06/10/2020	6.250	25,137		35,751
896511	Centereach	NY		06/10/2020	5.700	36,744		55,990
896512	Newark	NJ		06/10/2020	5.650	37,181		53,050
896513	Union City	NJ		06/10/2020	5.900	38,301		62,852
896514	Brick	NJ		06/10/2020	5.400	18,857		28,831
896515	Ossining	NY		06/10/2020	5.550	22,705		40,364
896516	Elizabeth	NJ		06/10/2020	5.600	22,631		32,291
896517	Lake Harmony	PA		06/10/2020	6.990	24,875		33,444
896518	Henryville	PA		06/10/2020	6.600	11,244		14,992
896519	Chester	NY		06/10/2020	5.750	26,616		38,057
896520	Olympia Fields	IL		06/10/2020	7.525	18,164		24,795
896521	Smith River	CA		06/10/2020	6.550	28,921		51,896
896522	Grand Rapids	MI		06/10/2020	6.100	13,988		21,335
896523	Chicago	IL		06/10/2020	6.150	13,596		20,759
896524	Hyde Park	MA		06/10/2020	6.500	36,327		55,356
896525	Lansing	IL		06/10/2020	6.125	6,805		10,379
896526	Fort Myers	FL		06/10/2020	6.575	8,920		14,762
896527	Lake Worth	FL		06/10/2020	6.575	6,974		14,877
896528	Warren	MI		06/10/2020	5.725	5,470		8,995
896529	Garland	TX		06/10/2020	6.350	9,678		14,762
896530	Garland	TX		06/10/2020	6.650	13,773		19,605
896531	Oak Forest	IL		06/10/2020	6.600	14,547		23,872
896532	Markham	IL		06/10/2020	6.725	5,622		9,226
896533	Phoenix	AZ		06/10/2020	5.700	23,034		32,291
896534	Central Islip	NY		06/10/2020	6.500	30,965		41,286
896535	Houston	TX		06/10/2020	5.700	13,529		18,106
896536	Millington	TN		06/10/2020	5.150	9,612		14,646
896537	Memphis	TN		06/10/2020	5.150	9,460		14,416

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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						
896538	Memphis	TN		06/10/2020	5.150	9,385		14,300
896539	Barrington	IL		06/10/2020	5.750	35,874		54,779
896540	Richardson	TX		06/10/2020	6.400	24,326		34,598
896541	Houston	TX		06/10/2020	6.525	11,332		17,299
896542	Arlington	TX		06/10/2020	5.475	9,197		17,875
896543	Steger	IL		06/10/2020	5.675	7,938		12,109
896545	Lucas	TX		06/10/2020	5.100	40,544		70,464
896546	Brooklyn	NY		06/10/2020	6.250	45,950		72,655
896547	Manor	TX		06/10/2020	5.250	14,584		23,988
896548	Philadelphia	PA		06/10/2020	4.825	11,971		21,335
896549	Muscle Shoals	AL		06/10/2020	5.250	15,794		22,488
896550	Schaumburg	IL		06/10/2020	5.690	8,631		19,029
896551	Philadelphia	PA		06/10/2020	5.500	14,348		21,912
896552	Inkster	MI		06/10/2020	7.275	6,034		9,918
896554	Charlotte	NC		06/10/2020	7.000	9,074		13,839
896555	Charlotte	NC		06/10/2020	7.000	8,772		13,378
896556	Cicero	IL		06/10/2020	6.850	16,406		24,795
896557	Brooklyn	NY		06/10/2020	5.900	94,410		144,156
896558	Columbus	OH		06/10/2020	5.800	20,230		28,831
896559	Oakland	CA		06/10/2020	5.450	96,205		146,924
896560	Atlanta	GA		06/10/2020	5.700	13,594		19,029
896561	Colorado Springs	CO		06/10/2020	5.300	39,804		142,657
896562	Chicago	IL		06/10/2020	6.300	21,043		29,985
896563	Macon	GA		06/10/2020	6.775	9,309		13,262
896564	Willis	TX		06/10/2020	6.050	15,640		20,989
896565	Columbus	OH		06/10/2020	6.225	6,319		10,379
896566	Duenweg	MO		06/10/2020	7.600	6,887		9,803
896567	Chicago	IL		06/10/2020	6.775	9,066		16,146
896568	Matteson	IL		06/10/2020	7.000	7,292		10,379
896569	San Bernardino	CA		06/10/2020	5.600	24,813		40,364
896570	Houston	TX		06/10/2020	6.150	15,944		20,067
896571	Houston	TX		06/10/2020	5.375	11,385		18,683
896572	Columbus	OH		06/10/2020	6.775	10,804		17,760
896573	Watauga	TX		06/10/2020	5.825	12,947		20,182
896574	Watauga	TX		06/10/2020	5.325	11,866		19,721
896575	New City	NY		06/10/2020	6.400	38,490		72,078
896576	Philadelphia	PA		06/10/2020	5.200	24,540		40,364
896578	Princeton	TX		06/10/2020	6.650	14,229		20,273
896579	Coweta	OK		06/10/2020	7.050	8,896		11,994
896580	Bellbrook	OH		06/10/2020	6.650	15,326		20,931
896581	Lansing	IL		06/10/2020	6.800	12,807		18,452
896582	Calumet City	IL		06/10/2020	6.000	12,139		17,299
896583	Newburgh	NY		06/10/2020	5.475	6,615		10,091
896584	Nanticoke	PA		06/10/2020	8.225	6,074		8,649
896585	Edwardsville	PA		06/10/2020	8.575	7,289		10,379
896586	Plains	PA		06/10/2020	8.275	7,775		11,071
896587	Pittston	PA		06/10/2020	8.400	11,419		16,318
896588	Arlington	TX		06/10/2020	6.525	13,976		21,335
896589	Plano	TX		06/10/2020	6.125	20,232		26,525
896590	Philadelphia	PA		06/10/2020	4.850	15,099		23,065
896591	Richmond	VA		06/10/2020	7.050	7,610		10,841
896592	Chicago	IL		06/10/2020	5.925	20,231		28,831
896593	Jacksonville	FL		06/10/2020	6.125	14,825		21,104
896594	Milwaukee	WI		06/10/2020	7.250	12,063		17,183
896595	Romeoville	IL		06/10/2020	5.175	11,326		19,259
896596	Horizon City	TX		06/10/2020	6.975	8,095		14,416
896597	Morris Plains	NJ		06/10/2020	6.300	14,730		20,989
896598	Dallas	TX		06/10/2020	6.225	14,958		21,335
896599	Mantua	NJ		06/10/2020	6.050	19,015		29,062
896600	Santa Barbara	CA		06/10/2020	6.075	80,443		123,398
896601	Dover	DE		06/10/2020	5.800	13,998		18,683
896602	Virginia Beach	VA		06/10/2020	5.550	32,435		59,969
896603	Los Angeles	CA		06/10/2020	6.875	45,409		64,582

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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						
896604	Tucson	AZ		06/10/2020	5.465	27,000		65,389
896605	Bronx	NY		06/10/2020	5.925	54,869		83,611
896606	Indianapolis	IN		06/10/2020	5.950	11,087		15,800
896607	Baytown	TX		06/10/2020	5.500	15,984		23,065
896608	Grand Prairie	TX		06/10/2020	6.275	29,460		44,977
896609	Charlotte	NC		06/10/2020	6.125	11,330		16,146
896610	Redford	MI		06/10/2020	7.250	8,815		11,763
896611	Redford	MI		06/10/2020	6.325	7,345		9,803
896612	Merrionette Park	IL		06/10/2020	5.525	10,680		16,722
896613	Philadelphia	PA		06/10/2020	4.800	21,240		34,943
896614	Waukegan	IL		06/10/2020	6.875	6,482		9,226
896615	Chicago	IL		06/10/2020	6.700	16,203		26,986
896616	Fort Worth	TX		06/10/2020	5.600	6,593		15,108
896617	Glenolden	PA		06/10/2020	5.675	20,768		31,714
896618	Chicago	IL		06/10/2020	6.000	12,556		17,875
896619	Lancaster	SC		06/10/2020	5.600	13,365		19,029
896620	Chicago	IL		06/10/2020	6.525	14,745		20,989
896621	Cincinnati	OH		06/10/2020	5.625	10,648		16,261
896622	Colorado Springs	CO		06/10/2020	4.700	32,934		60,546
896623	Lansing	MI		06/10/2020	5.375	10,803		14,404
896624	Chicago	IL		06/10/2020	5.350	48,705		74,385
896625	Richmond	VA		06/10/2020	5.950	10,671		16,261
896626	North Palm Beach	FL		06/10/2020	6.000	18,245		25,948
896627	Philadelphia	PA		06/10/2020	5.000	13,228		20,182
896628	Fort Worth	TX		06/10/2020	5.875	13,123		18,683
896629	Buda	TX		06/10/2020	5.750	20,866		31,830
896630	Baltimore	MD		06/10/2020	5.500	10,530		14,992
896631	Pine Bluff	AR		06/10/2020	7.000	8,588		12,224
896632	Blackwood	NJ		06/10/2020	6.525	21,474		32,752
896633	North Port	FL		06/10/2020	5.750	19,873		26,525
896634	Cypress	TX		06/10/2020	6.850	29,943		42,622
896635	Lompoc	CA		06/10/2020	6.000	20,975		35,174
896636	Glendale	AZ		06/10/2020	6.875	15,394		21,912
896637	N Palm Beach	FL		06/10/2020	6.000	18,245		25,948
896638	North Palm Beach	FL		06/10/2020	6.000	18,245		25,948
896639	North Palm Beach	FL		06/10/2020	6.000	18,245		25,948
896640	North Palm Beach	FL		06/10/2020	6.000	18,245		25,948
896641	North Palm Beach	FL		06/10/2020	6.000	18,245		25,948
896642	Brooklyn	NY		06/10/2020	4.750	157,976		241,029
896643	Brooklyn	NY		06/10/2020	6.000	72,979		103,793
896644	Bronx	NY		06/10/2020	5.625	83,161		126,858
896646	S Richmond Hill	NY		06/10/2020	5.500	42,120		89,954
896647	Brooklyn	NY		06/10/2020	5.875	83,165		126,858
896648	Brooklyn	NY		06/10/2020	6.500	156,337		277,933
896649	Staten Island	NY		06/10/2020	5.250	32,091		49,013
896650	Brooklyn	NY		06/10/2020	5.625	94,501		144,156
896651	Bronx	NY		06/10/2020	5.625	83,161		126,858
896652	Bronx	NY		06/10/2020	5.750	45,362		69,195
896653	Brooklyn	NY		06/10/2020	5.875	324,352		553,560
896654	Brooklyn	NY		06/10/2020	6.000	116,767		207,585
896655	Toms River	NJ		06/10/2020	5.875	17,767		27,101
896656	Brooklyn	NY		06/10/2020	6.000	214,942		351,741
896657	Miami Beach	FL		06/10/2020	6.797	60,494		132,624
896658	Brooklyn	NY		06/10/2020	4.875	94,672		126,858
896660	Newark	NJ		06/10/2020	6.250	33,214		47,283
896661	Astoria	NY		06/10/2020	4.750	88,005		202,395
896662	Brooklyn	NY		06/10/2020	5.750	88,656		242,183
896663	Far Rockaway	NY		06/10/2020	6.125	58,327		89,377
896664	Brooklyn	NY		06/10/2020	6.750	151,226		230,638
896665	Bronx	NY		06/10/2020	5.500	44,662		79,574
896666	Jamaica	NY		06/10/2020	5.875	27,002		92,260
896667	West Long Branch	NJ		06/10/2020	5.625	129,463		253,715
896668	Long Branch	NJ		06/10/2020	5.000	37,750		93,990

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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						
896669	Bronx	NY		06/10/2020	5.875	60,484		80,728
896670	Brooklyn	NY		06/10/2020	6.000	216,234		357,508
896671	Newark	NJ		06/10/2020	5.950	24,326		34,598
896673	Swiftwater	PA		06/10/2020	7.100	25,800		34,586
896674	East Orange	NJ		06/10/2020	6.800	24,370		35,751
896675	Uniondale	NY		06/10/2020	5.900	32,030		45,553
896676	New Windsor	NY		06/10/2020	6.850	9,452		14,416
896677	Chicago	IL		06/10/2020	5.680	18,125		27,678
896678	Trenton	NJ		06/10/2020	5.650	86,834		146,232
896679	Waukegan	IL		06/10/2020	5.500	138,874		212,083
896680	Mohegan Lake	NY		06/10/2020	5.990	82,493		125,704
899722	Los Angeles	CA		06/25/2020	4.950	245,388		461,646
899724	Needville	TX		06/25/2020	7.100	30,802		45,241
899725	Palmdale	CA		06/25/2020	6.350	32,092		51,704
899727	Cathedral City	CA		06/25/2020	6.200	40,464		59,460
899728	Los Angeles	CA		06/25/2020	5.000	219,753		323,152
899729	Bronx	NY		06/25/2020	4.875	94,172		151,420
899730	Brooklyn	NY		06/25/2020	4.750	82,505		171,732
899731	Newark	NJ		06/25/2020	5.375	57,598		79,034
899732	Brooklyn	NY		06/25/2020	5.125	133,118		195,738
899734	Brooklyn	NY		06/25/2020	5.250	85,404		125,568
899735	Los Angeles	CA		06/25/2020	5.250	143,536		332,385
899736	Fresh Meadows	NY		06/25/2020	5.625	127,059		184,658
899738	East Hampton	NY		06/25/2020	5.500	360,084		572,441
899740	Cudahy	CA		06/25/2020	4.990	64,965		113,965
899742	San Bruno	CA		06/25/2020	4.990	149,597		219,189
899797	San Bruno	CA		06/25/2020	6.500	703,219		1,100,750
899798	Tacoma	WA		06/25/2020	8.250	24,785		37,855
899799	Saint Helena	CA		06/25/2020	5.750	1,073,035		1,622,158
899801	Miramar	FL		06/25/2020	6.125	203,365		285,809
899807	Brooklyn	NY		06/25/2020	4.588	828,459		1,714,853
899820	Atlanta	GA		06/25/2020	5.000	1,091,921		1,544,912
929782	Riverdale	MD		06/25/2020	6.750	72,097		115,346
929783	Inglewood	CA		06/25/2020	5.625	37,522		116,335
929786	Inglewood	CA		06/25/2020	6.000	108,409		172,471
929787	Miami	FL		06/25/2020	7.875	58,310		94,176
929788	Miami	FL		06/25/2020	4.990	89,804		166,192
929789	Miami	FL		06/25/2020	4.990	91,600		170,809
929790	Yonkers	NY		06/25/2020	5.875	52,430		77,556
929792	Jacksonville	FL		06/25/2020	5.625	18,196		26,775
929793	Jacksonville	FL		06/25/2020	5.375	17,824		28,253
929794	Carlsbad	CA		06/25/2020	6.375	138,879		306,865
929795	Bronx	NY		06/25/2020	5.750	104,617		166,192
929796	Las Vegas	NV		06/25/2020	5.375	19,693		42,453
929797	Visalia	CA		06/25/2020	5.375	19,536		31,761
929798	Oakland	CA		06/25/2020	5.625	104,280		167,116
929800	Aurora	CO		06/25/2020	5.750	26,805		64,630
929801	Oxnard	CA		06/25/2020	6.000	98,375		156,036
929802	Indian Wells	CA		06/25/2020	5.625	66,508		110,795
929806	Brooklyn	NY		06/25/2020	6.750	179,327		304,686
929808	Haleiwa	HI		06/25/2020	7.175	141,333		281,604
929809	Palm Springs	FL		06/25/2020	5.875	20,830		33,054
929810	Big Bear Lake	CA		06/25/2020	6.250	33,583		46,146
929812	Redondo Beach	CA		06/25/2020	5.750	91,964		242,826
929813	Redwood City	CA		06/25/2020	5.625	117,450		186,505
929814	Summerland	CA		06/25/2020	4.990	119,148		307,456
929815	Staten Island	NY		06/25/2020	5.000	65,577		184,658
929816	Atlanta	GA		06/25/2020	5.875	27,405		65,369
929820	La Habra	CA		06/25/2020	4.990	59,225		94,176
929821	Auburn	GA		06/25/2020	6.750	25,202		44,378
929822	North Miami Beach	FL		06/25/2020	5.750	39,892		63,707
929823	Miami	FL		06/25/2020	5.000	92,027		189,459
929825	La Quinta	CA		06/25/2020	5.750	42,197		57,706

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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						
929826	Miami	FL		06/25/2020	5.000	74,088		152,528
929827	Henderson	NV		06/25/2020	5.250	39,971		58,906
929828	Delray Beach	FL		06/25/2020	5.375	13,503		24,061
929829	Overland Park	KS		06/25/2020	5.375	13,630		21,605
929830	Mountain View	CA		06/25/2020	5.250	221,583		350,851
929831	East Palo Alto	CA		06/25/2020	5.250	186,813		295,453
929832	Rancho Mirage	CA		06/25/2020	5.375	58,916		86,420
929833	Orange	CA		06/25/2020	6.125	122,248		181,565
929834	Palm Bay	FL		06/25/2020	5.375	39,655		54,474
929835	Port Saint Lucie	FL		06/25/2020	6.500	30,501		41,825
929838	Las Vegas	NV		06/25/2020	6.000	12,718		20,128
929840	San Jose	CA		06/25/2020	5.125	89,702		156,960
929841	Santa Monica	CA		06/25/2020	5.500	596,839		1,020,237
929842	Daly City	CA		06/25/2020	5.000	46,811		177,272
929843	Key Largo	FL		06/25/2020	5.375	129,974		221,590
929845	San Dimas	CA		06/25/2020	5.125	61,339		120,009
929846	North Las Vegas	NV		06/25/2020	5.250	26,908		48,380
929847	Redwood City	CA		06/25/2020	5.625	215,713		341,618
929848	North Las Vegas	NV		06/25/2020	5.250	26,908		48,380
929849	Phoenix	AZ		06/25/2020	4.990	23,202		34,162
929850	Fort Myers	FL		06/25/2020	6.000	19,350		28,437
929852	Anthem	AZ		06/25/2020	5.500	32,690		51,704
929853	Baltimore	MD		06/25/2020	5.375	19,244		30,469
929854	Oakland	CA		06/25/2020	5.125	140,653		241,902
929856	Alameda	CA		06/25/2020	5.375	229,225		360,084
929857	Chino Hills	CA		06/25/2020	5.750	69,946		102,485
929858	Los Angeles	CA		06/25/2020	4.990	107,466		180,965
929859	Los Angeles	CA		06/25/2020	5.875	471,710		757,099
929860	Pasadena	CA		06/25/2020	6.500	84,107		132,954
929862	Paradise Valley	AZ		06/25/2020	5.250	89,864		143,110
929864	Fremont	CA		06/25/2020	5.250	53,888		203,124
929865	San Diego	CA		06/25/2020	5.625	80,758		158,806
929866	Scottsdale	AZ		06/25/2020	4.500	77,903		135,724
929867	San Francisco	CA		06/25/2020	6.450	129,180		189,275
929871	San Diego	CA		06/25/2020	6.625	38,688		60,060
929872	Chino	CA		06/25/2020	5.990	44,852		91,037
929874	Winter Haven	FL		06/25/2020	5.625	19,156		28,068
929875	Kissimmee	FL		06/25/2020	5.250	36,927		100,823
929876	Hallandale Beach	FL		06/25/2020	5.500	25,869		50,596
929877	Chicago	IL		06/25/2020	5.750	50,424		69,247
929878	Chicago	IL		06/25/2020	6.350	14,798		20,312
929880	Chicago	IL		06/25/2020	5.900	28,241		38,778
929881	Kansas City	MO		06/25/2020	6.875	13,996		22,159
929882	Kansas City	MO		06/25/2020	6.875	8,747		13,849
929884	Montauk	NY		06/25/2020	6.650	151,595		263,138
929886	Los Angeles	CA		06/25/2020	6.250	51,492		81,250
929887	Los Angeles	CA		06/25/2020	6.250	51,492		81,250
929896	Wilmington	DE		06/25/2020	6.175	26,879		39,702
929897	Wilmington	DE		06/25/2020	6.000	15,329		22,528
929898	Wilmington	DE		06/25/2020	5.700	15,327		22,528
929899	Wilmington	DE		06/25/2020	6.000	14,001		20,682
929900	Felton	DE		06/25/2020	5.700	13,819		20,312
929902	Plantation	FL		06/25/2020	6.775	15,084		22,159
929904	Clermont	FL		06/25/2020	6.125	33,721		49,858
929905	Smyrna	GA		06/25/2020	6.250	96,137		143,110
929910	Topsail Beach	NC		06/25/2020	6.375	62,839		95,468
929911	Kissimmee	FL		06/25/2020	6.500	22,175		35,085
929914	Acworth	GA		06/25/2020	5.740	27,400		62,784
929915	Las Vegas	NV		06/25/2020	5.875	22,592		33,238
929916	Los Angeles (sherman Oaks Area)	CA		06/25/2020	5.600	192,936		305,425
929917	Boynton Beach	FL		06/25/2020	5.750	61,730		99,715
929918	East Hampton	NY		06/25/2020	5.875	112,180		387,782
929923	Weston	FL		06/25/2020	6.125	69,113		101,562

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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						
929926	Miami	FL		06/25/2020	6.900	36,762		58,167
929927	Kissimmee	FL		06/25/2020	5.625	63,924		93,984
929929	Harwich Port	MA		06/25/2020	6.525	302,710		480,111
929931	Champions Gate	FL		06/25/2020	6.125	33,423		57,244
929933	New York	NY		06/25/2020	6.275	72,165		114,488
929935	Winter Garden	FL		06/25/2020	6.025	24,628		36,193
929936	Miami	FL		06/25/2020	5.875	258,476		445,026
929938	New York	NY		06/25/2020	6.400	113,111		166,192
929940	Dallas	TX		06/25/2020	6.875	75,426		123,352
929941	Phoenix	AZ		06/25/2020	6.375	59,160		81,250
929943	Miami	FL		06/25/2020	5.990	127,814		203,124
929944	Kissimmee	FL		06/25/2020	5.275	21,351		31,392
929945	Windermere	FL		06/25/2020	5.625	89,372		153,266
929946	Philadelphia	PA		06/25/2020	6.500	35,637		52,628
929948	Boca Raton	FL		06/25/2020	6.275	22,998		33,792
929950	Miami	FL		06/25/2020	6.400	59,769		124,275
929952	Las Vegas	NV		06/25/2020	5.875	31,607		43,672
930021	Orlando	FL		06/25/2020	5.950	14,964		23,636
930022	Miami	FL		06/25/2020	5.375	36,926		54,474
930023	North Lauderdale	FL		06/25/2020	6.125	26,936		39,702
930024	Azusa	CA		06/25/2020	5.500	46,766		172,655
930025	West Park	FL		06/25/2020	6.625	33,249		48,934
930027	Anthem	AZ		06/25/2020	5.500	29,188		46,165
930028	Toluca Lake Area, Los Angeles	CA		06/25/2020	5.375	259,576		664,770
930029	Pleasant Hill	CA		06/25/2020	5.000	51,999		106,178
930030	Toluca Lake Area, Los Angeles	CA		06/25/2020	4.990	165,957		350,851
930033	Pismo Beach	CA		06/25/2020	5.125	28,739		152,343
930034	Napa	CA		06/25/2020	5.250	46,703		103,409
930036	Chico	CA		06/25/2020	6.375	19,322		58,167
930037	Englewood	OH		06/25/2020	6.125	14,591		21,420
930038	Daly City	CA		06/25/2020	5.375	154,713		244,672
930041	Parma	OH		06/25/2020	5.875	15,900		22,159
930042	Boston	MA		06/25/2020	5.500	129,202		246,519
930043	Los Angeles	CA		06/25/2020	5.250	211,819		334,231
930044	Frederick	MD		06/25/2020	5.500	35,070		48,011
930047	Jacksonville	FL		06/25/2020	5.500	25,600		35,085
930050	Miami	FL		06/25/2020	5.750	67,913		99,715
930051	Jacksonville	FL		06/25/2020	5.500	27,621		37,855
930052	Atlanta	GA		06/25/2020	5.625	17,644		25,852
930053	Tamarac	FL		06/25/2020	5.375	39,834		54,474
930054	Miami	FL		06/25/2020	5.500	17,877		26,221
930055	Santa Clarita	CA		06/25/2020	5.125	126,029		193,891
930056	Winter Park	FL		06/25/2020	6.375	39,022		53,366
930058	Los Altos	CA		06/25/2020	4.750	306,765		484,728
930059	Parkland	FL		06/25/2020	5.250	80,908		140,340
930060	Jacksonville	FL		06/25/2020	5.375	24,278		33,238
930061	Long Beach	CA		06/25/2020	4.625	81,814		129,261
930062	Cathedral City	CA		06/25/2020	4.750	17,982		37,486
0399999. Mortgages in good standing - Residential mortgages-all other						39,974,991		67,641,103
6GA0HDPW1	Houston	TX		03/27/2018	3.250		1,999,963	3,564,362
2379301	New York	NY		01/16/2020	2.650		1,345,072	996,000,000
5300045	Maspeth	NY		06/06/2019	1.900		405,775	109,200,000
5300087	Derby	KS		05/05/2020	3.330	25,200,000		40,300,000
5300088	Manhattan	KS		05/05/2020	3.330	5,000,000		59,700,000
00018-0312	Brooklyn	NY		03/14/2019	2.350		1,168,378	235,000,000
00019-0267	Denver	CO		03/03/2020	2.200		1,363,440	84,300,000
5300083	Palmdale	CA		02/04/2020	4.500		3,821,920	39,900,000
0BGH5PS709	Columbus	OH		10/01/2019	6.000		108,721	138,200
5300041	Jacksonville	FL		03/28/2019	3.150		3,370,610	42,070,000
5300050	Arlington	TX		07/01/2019	5.050		101,982	17,870,000
5300065	Houston	TX		10/28/2019	2.100		154,881	46,200,000
005300017A	Garland	TX		06/28/2018	4.500		2,119,638	191,830,000
30270018	New York	NY		06/01/2018	5.680		109,633	182,722

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STATEMENT AS OF JUNE 30, 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		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								
5300091	Charlotte		NC		06/11/2020	2.750	17,144,400		35,780,000
0599999. Mortgages in good standing - Commercial mortgages-all other							47,344,400	16,070,013	1,902,035,283
B6A0JM2F9	Garland		TX		06/28/2018	7.500		72,939	402,845
B6A0JM2E2	Garland		TX		06/28/2018	7.500		145,831	905,800
0699999. Mortgages in good standing - Mezzanine Loans								218,770	1,308,645
0899999. Total Mortgages in good standing							87,319,391	16,288,783	1,970,985,031
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							87,319,391	16,288,783	1,970,985,031

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
88162	Idaho Falls	ID		06/26/2012	06/01/2020	243,530		(3,030)			(3,030)		111,771	111,771				
77000281	Washington	DC		06/01/2018	05/20/2020	20,020,844		58,050			58,050		19,962,794	19,962,794				
866467	Greenfield	IN		03/13/2020	05/19/2020	93,177		(5,677)			(5,677)		87,500	87,500				
866510	Putnam Valley	NY		03/13/2020	05/18/2020	204,718		(12,468)			(12,468)		192,249	192,249				
0199999. Mortgages closed by repayment							20,562,268		36,875			36,875		20,354,314	20,354,314			
80515172	Bellevue	WA		10/09/2015		19,263,797								93,604				
80519514	Denver	CO		12/01/2017		11,200,000								48,123				
88128	Greenville	SC		06/26/2012		252,696			(3,415)		(3,415)			73,043				
88162	Idaho Falls	ID		06/26/2012		243,530								52,017				
88278	Bellingham	WA		06/26/2012		347,970			(4,224)		(4,224)			41,330				
88527	Rutherford	NJ		06/26/2012		1,161,943			(17,146)		(17,146)			89,892				
88527A	Rutherford	NJ		06/26/2012		195,447			(1,943)		(1,943)			15,587				
88733	Akron	OH		06/26/2012		417,363			(2,566)		(2,566)			62,552				
88739	Roanoke	VA		06/26/2012		2,453,699			(19,371)		(19,371)			180,672				
88740	Virginia Beach	VA		06/26/2012		1,357,778			(10,719)		(10,719)			99,977				
88742	Renton	WA		06/26/2012		2,890,257			(21,845)		(21,845)			206,797				
88814	Spokane	WA		06/26/2012		809,265			(6,000)		(6,000)			53,079				
88841	Moorestville	NC		06/26/2012		2,010,927			(21,347)		(21,347)			119,241				
88855	Discovery Bay	CA		06/26/2012		1,410,596			(11,894)		(11,894)			87,359				
88946	Totowa	NJ		06/26/2012		859,543			(4,221)		(4,221)			49,529				
88979	N Little Rock	AR		06/26/2012		1,010,101			(10,217)		(10,217)			36,863				
89075	Maryville	TN		06/26/2012		1,036,559			(8,341)		(8,341)			50,338				
5300043	Dallas	TX		03/28/2019		12,084,259							84,259	84,259				
30270374	Raleigh	NC		01/07/2016		12,395,313							54,500	54,500				
005300017A	Garland	TX		06/28/2018		99,115,395							1,106,877	1,106,877				
770000209	Miami	FL		06/01/2018		21,812,903							126,347	126,347				
770000297	Baltimore	MD		06/01/2018		35,779,777							221,303	221,303				
770000300	Centreville	VA		06/01/2018		31,303,043							197,328	197,328				
770000301	Edmonds	WA		06/01/2018		31,001,812							195,360	195,360				
770000302	Santa Barbara	CA		06/01/2018		9,704,495							60,025	60,025				
770000319	Newport Beach	CA		06/01/2018		16,683,555							117,881	117,881				
770000320	Irvine	CA		06/01/2018		16,684,454							117,881	117,881				

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STATEMENT AS OF JUNE 30, 2020 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
77000351	West Hartford	CT		06/01/2018		32,695,173						200,656	200,656			
77000352	SANTA CLARA	CA		06/01/2018		23,739,791						145,582	145,582			
77000367	Washington	DC		06/01/2018		15,521,830						76,261	76,261			
700251	NEW YORK	NY		06/01/2018		20,153,049						110,263	110,263			
30270018	NEW YORK	NY		06/01/2018		21,441,175						116,862	116,862			
77000297	Baltimore	MD		06/01/2018		35,779,777						221,303	221,303			
77000300	Centreville	VA		06/01/2018		31,303,043						197,328	197,328			
77000301	Edmonds	WA		06/01/2018		31,001,812						195,360	195,360			
77000317	San Diego	CA		06/01/2018		38,316,188						3,619	3,619			
77000351	West Hartford	CT		06/01/2018		32,695,173						200,656	200,656			
77000352	SANTA CLARA	CA		06/01/2018		23,739,791						145,582	145,582			
77000367	Washington	DC		06/01/2018		15,521,830						76,261	76,261			
77000401	Charleston	SC		06/01/2018		21,583,738						130,745	130,745			
77000409	Laurel	MD		06/01/2018		22,265,521						112,203	112,203			
77000410	Glen Mills	PA		06/01/2018		28,644,454						155,441	155,441			
2379301	NEW YORK	NY		01/16/2020		93,170,490						463,126	463,126			
5300080	Builton	CA		02/12/2020		11,998,800						155,652	155,652			
2379301	NEW YORK	NY		01/16/2020		93,170,490						463,126	463,126			
5300086	Irvine	CA		03/05/2020		10,860,000						58,986	58,986			
2379301	NEW YORK	NY		01/16/2020		93,170,490						463,126	463,126			
5300081	Little Rock	AR		01/15/2020		10,967,704						91,761	91,761			
2379301	NEW YORK	NY		01/16/2020		93,170,490						463,126	463,126			
888551	Nogales	AZ		05/27/2020											23	
888641	Kalispell	MT		05/27/2020											315	
888638	West Hills	CA		05/27/2020											992	
888594	Watsonville	CA		05/27/2020											167	
888633	Miami	FL		05/27/2020											1,005	
888639	Cherry Valley	CA		05/27/2020											72	
888567	Toms River	NJ		05/27/2020											75	
888635	Allen	TX		05/27/2020											150	
888637	Lake City	CO		05/27/2020											79	
888564	Coral Gables	FL		05/27/2020											58	
888613	Las Vegas	NV		05/27/2020											88	
888614	La Plata	MD		05/27/2020											1,555	
888565	San Bruno	CA		05/27/2020											298	
888552	Thousand Oaks	CA		05/27/2020											179	
888599	Bermuda Dunes	CA		05/27/2020											228	
888602	Santa Monica	CA		05/27/2020											178	
888597	Corpus Christi	TX		05/27/2020											39	
888588	Thornton	CO		05/27/2020											116	
888586	Pasadena	CA		05/27/2020											135	
888569	Whittier	CA		05/27/2020											133	
888556	Irvine	CA		05/27/2020											14	
888576	Rowland Heights	CA		05/27/2020											137	
888595	Brooklyn	NY		05/27/2020											354	
888634	Harrodsburg	KY		05/27/2020											119	
888579	San Diego	CA		05/27/2020											160	
888603	Fort Worth	TX		05/27/2020											59	
888608	Brooklyn	NY		05/27/2020											437	
888627	Tomball	TX		05/27/2020											54	
888632	Arrowbear Lake	CA		05/27/2020											25	
888562	Kansas City	KS		05/27/2020											107	
888563	Mohnton	PA		05/27/2020											96	
888572	Glendale	AZ		05/27/2020											49	
888581	Chino Hills	CA		05/27/2020											296	
888628	Redwood City	CA		05/27/2020											234	
888590	Scottsdale	AZ		05/27/2020											46	
888624	Atlanta	GA		05/27/2020											30	

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STATEMENT AS OF JUNE 30, 2020 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
888642	Fallbrook	CA		05/27/2020										147		
888589	San Anselmo	CA		05/27/2020										279		
888573	San Jose	CA		05/27/2020										2,893		
888598	Moorestville	NC		05/27/2020										37		
888617	Peoria	AZ		05/27/2020										148		
888570	Bellflower	CA		05/27/2020										129		
888626	Toluca Lake	CA		05/27/2020										97		
888616	Tarzana	CA		05/27/2020										182		
888619	Driftwood	TX		05/27/2020										259		
888560	Bayonne	NJ		05/27/2020										63		
888574	West Islip	NY		05/27/2020										227		
888583	Lithia	FL		05/27/2020										146		
888548	Van Nuys	CA		05/27/2020										413		
888577	Tarzana	CA		05/27/2020										5		
888618	Altadena	CA		05/27/2020										67		
888568	Scottsdale	AZ		05/27/2020										119		
888622	Santa Ana	CA		05/27/2020										374		
888584	Santa Ana	CA		05/27/2020										237		
888580	Van Nuys	CA		05/27/2020										139		
888600	Anaheim	CA		05/27/2020										99		
888549	Santa Fe	NM		05/27/2020										150		
888550	Hesperia	CA		05/27/2020										67		
888582	Riverside	CA		05/27/2020										202		
888631	San Lorenzo	CA		05/27/2020										123		
888559	Mesa	AZ		05/27/2020										57		
888585	Peoria	AZ		05/27/2020										144		
888625	Seminole	FL		05/27/2020										129		
888643	Oak Ridge	TN		05/27/2020										22		
888571	Inglewood	CA		05/27/2020										157		
888557	Grove City	OH		05/27/2020										41		
868084	Gloucester City	NJ		03/27/2020		81,504								229		
866565	Newport News	VA		03/13/2020		75,146								199		
866493	Blue Island	IL		03/13/2020		96,417								234		
868001	Cleveland	OH		03/27/2020		93,064								183		
868005	Frederick	MD		03/27/2020		183,997								193		
866550	Philadelphia	PA		03/13/2020		313,769								822		
866563	Norristown	PA		03/13/2020		97,279								222		
867990	Gulfport	FL		03/27/2020		209,274								453		
868096	Chicago	IL		03/27/2020		119,873								241		
866717	Fort Worth	TX		03/13/2020		126,578								394		
867994	Hamilton	NJ		03/27/2020		98,594								185		
868003	Fairburn	GA		03/27/2020		90,562								103		
868002	Fairburn	GA		03/27/2020		106,312								120		
868099	Decatur	GA		03/27/2020		134,587								277		
868033	Durham	NC		03/27/2020		145,105								265		
868093	Merrionette Park	IL		03/27/2020		114,133								110		
866520	Monroe	MI		03/13/2020		123,445								328		
866676	Chicago	IL		03/13/2020		82,224								203		
866680	Wilmington	DE		03/13/2020		152,022								120		
866608	Medford	NY		03/13/2020		205,521								594		
868041	Independence	MO		03/27/2020		90,706								170		
868047	Tucson	AZ		03/27/2020		191,733								378		
868019	Sandston	VA		03/27/2020		88,309								195		
866593	Pelham	AL		03/13/2020		110,557								293		
868062	Center Point	AL		03/27/2020		125,577								260		
868081	Kannapolis	NC		03/27/2020		113,460								219		
866559	Phoenix	AZ		03/13/2020		143,126								397		
868078	Markham	IL		03/27/2020		134,081								257		

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STATEMENT AS OF JUNE 30, 2020 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
868068	Blackwood	NJ		03/27/2020		158,253								318		
866504	Lincoln Park	MI		03/13/2020		78,055								202		
866511	Kissimmee	FL		03/13/2020		181,481								628		
866512	Copiague	NY		03/13/2020		238,721								826		
867988	Laurel	MD		03/27/2020		141,783								300		
866556	Savannah	GA		03/13/2020		256,714								641		
866722	Tampa	FL		03/13/2020		431,428								1,115		
868023	Baltimore	MD		03/27/2020		119,746								242		
866619	Detroit	MI		03/13/2020		87,793								167		
866651	Redford	MI		03/13/2020		68,044								153		
868108	Newark	NJ		03/27/2020		272,023								600		
868030	Enumclaw	WA		03/27/2020		107,668								107		
868035	Williamstown	NJ		03/27/2020		99,884								210		
866498	Romeoville	IL		03/13/2020		133,558								353		
868070	Spokane	WA		03/27/2020		105,940								213		
866682	Saint Louis	MO		03/13/2020		56,134								86		
866631	Elgin	TX		03/13/2020		127,149								347		
866625	Irving	TX		03/13/2020		160,105								441		
866636	Lawrenceville	GA		03/13/2020		159,584								411		
866568	Miami	FL		03/13/2020		146,686								250		
866495	Marlton	NJ		03/13/2020		134,888								324		
866503	Riverhead	NY		03/13/2020		159,284								854		
866490	Lenoir City	TN		03/13/2020		53,500								98		
866644	Cudahy	WI		03/13/2020		71,467								176		
866711	Philadelphia	PA		03/13/2020		125,090								388		
868103	Birmingham	AL		03/27/2020		261,275								550		
867981	Forked River	NJ		03/27/2020		158,938								186		
867989	Flourtown	PA		03/27/2020		315,486								605		
868007	Cheverly	MD		03/27/2020		139,823								154		
868000	South Plainfield	NJ		03/27/2020		210,293								216		
866483	Conroe	TX		03/13/2020		131,350								333		
868074	St Petersburg	FL		03/27/2020		279,649								579		
868112	Lansing	IL		03/27/2020		91,495								85		
866708	Tucson	AZ		03/13/2020		128,446								1,214		
866704	Ft Lauderdale	FL		03/13/2020		264,056								830		
866572	Liberty	MO		03/13/2020		98,862								242		
868109	Evergreen Park	IL		03/27/2020		115,643								256		
867982	Brooklyn	NY		03/27/2020		999,964								2,046		
867984	Mastic Beach	NY		03/27/2020		185,357								347		
866673	Fort Worth	TX		03/13/2020		93,236								291		
866655	Redford	MI		03/13/2020		55,286								124		
867976	Jamaica	NY		03/27/2020		633,629								1,358		
868110	Broadview	IL		03/27/2020		142,796								143		
868117	Crestwood	IL		03/27/2020		102,528								100		
866560	Pittsburgh	PA		03/13/2020		135,535								335		
866562	Miami	FL		03/13/2020		198,756								530		
868020	Northfield	NJ		03/27/2020		223,521								668		
868101	Dallas	TX		03/27/2020		156,987								310		
866626	Paterson	NJ		03/13/2020		323,429								817		
866630	Elgin	TX		03/13/2020		124,459								367		
866445	Racine	WI		03/13/2020		98,038								172		
866575	Buffalo	NY		03/13/2020		129,570								367		
866674	Indianapolis	IN		03/13/2020		57,294								145		
868116	Lake Zurich	IL		03/27/2020		129,837								154		
868107	Coram	NY		03/27/2020		154,565								318		
868053	Glen Burnie	MD		03/27/2020		181,034								199		
866489	Lenoir City	TN		03/13/2020		86,261								150		
866597	Chattanooga	TN		03/13/2020		125,273								323		

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SCHEDULE B - PART 3

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
866607	Paterson	NJ		03/13/2020		222,316								675		
866617	Tampa	FL		03/13/2020		178,722								493		
867979	Hollis Hills	NY		03/27/2020		547,261								642		
868008	Washington	DC		03/27/2020		209,220								225		
868013	N Las Vegas	NV		03/27/2020		247,656								475		
868014	Las Vegas	NV		03/27/2020		236,591								475		
868034	Dayton	OH		03/27/2020		82,749								74		
867992	Trenton	NJ		03/27/2020		110,425								207		
866622	Atlanta	GA		03/13/2020		188,101								471		
866641	Rockford	IL		03/13/2020		97,150								205		
868091	New Lenox	IL		03/27/2020		131,709								259		
866537	Mesquite	TX		03/13/2020		141,429								391		
868050	Waterbury	CT		03/27/2020		149,373								345		
868114	Bellwood	IL		03/27/2020		184,024								180		
866578	Portage	IN		03/13/2020		102,053								251		
866606	Prattville	AL		03/13/2020		119,150								322		
868088	Newark	NJ		03/27/2020		195,065								383		
866509	Edgewater	NJ		03/13/2020		881,002								2,191		
867999	Dickinson	TX		03/27/2020		125,261								298		
866523	East Orange	NJ		03/13/2020		252,757								647		
866518	Newport News	VA		03/13/2020		120,636								326		
866522	Orlando	FL		03/13/2020		367,334								854		
866552	College Station	TX		03/13/2020		167,890								448		
866579	Irmo	SC		03/13/2020		131,919								350		
866693	Fort Worth	TX		03/13/2020		174,300								479		
867980	Flushing	NY		03/27/2020		832,494								1,654		
868043	Decatur	TN		03/27/2020		106,481								99		
868077	Crestview	FL		03/27/2020		98,395								174		
867987	Enfield	CT		03/27/2020		178,947								370		
868025	Montgomery Village	MD		03/27/2020		92,173								186		
866547	Grand Junction	CO		03/13/2020		183,079								489		
866657	Hazel Crest	IL		03/13/2020		55,815								42		
866600	Detroit	MI		03/13/2020		85,759								195		
866659	Philadelphia	PA		03/13/2020		92,494								212		
866623	Dearborn	MI		03/13/2020		83,560								849		
868004	Rex	GA		03/27/2020		114,187								259		
866589	Memphis	TN		03/13/2020		85,966								211		
867983	Lakewood	NJ		03/27/2020		437,341								1,502		
868104	Birmingham	AL		03/27/2020		165,543								400		
866514	Pittsburgh	PA		03/13/2020		107,517								286		
866542	West Palm Beach	FL		03/13/2020		251,138								621		
866540	Houston	TX		03/13/2020		165,207								389		
866585	Spring Lake	NC		03/13/2020		87,749								200		
866529	Rock Hill	SC		03/13/2020		124,248								324		
866567	Williamstown	NJ		03/13/2020		111,595								306		
868057	New Brunswick	NJ		03/27/2020		154,349								350		
868071	Sewell	NJ		03/27/2020		100,669								387		
866527	Kennesaw	GA		03/13/2020		129,082								330		
866548	Houston	TX		03/13/2020		97,558								219		
866557	La Porte	TX		03/13/2020		113,065								335		
866647	Philadelphia	PA		03/13/2020		178,927								487		
868010	Oxon Hill	MD		03/27/2020		128,285								129		
866554	Philadelphia	PA		03/13/2020		209,179								548		
868073	Weaverville	NC		03/27/2020		303,655								290		
866482	Conroe	TX		03/13/2020		114,916								298		
868067	Wonder Lake	IL		03/27/2020		78,873								148		
866502	Baltimore	MD		03/13/2020		131,263								352		
866668	Tinley Park	IL		03/13/2020		139,521								345		

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
868075	Trenton	NJ		03/27/2020		157,186								331		
866679	Los Angeles	CA		03/13/2020		238,305								696		
866570	Parna	OH		03/13/2020		107,617								284		
866545	Fayetteville	NC		03/13/2020		88,109								201		
867996	Hamilton	NJ		03/27/2020		141,962								279		
866601	Hatboro	PA		03/13/2020		161,707								429		
866444	Chicago	IL		03/13/2020		157,310								345		
866574	Providence	RI		03/13/2020		127,532								357		
868087	Philadelphia	PA		03/27/2020		217,127								447		
866530	Gainesville	FL		03/13/2020		113,943								298		
866549	College Station	TX		03/13/2020		153,041								424		
868048	College Place	WA		03/27/2020		239,535								724		
866541	Bend	OR		03/13/2020		223,185								619		
866703	Ft Lauderdale	FL		03/13/2020		172,840								561		
866569	Fort Myers	FL		03/13/2020		112,396								303		
866661	Aberdeen	NC		03/13/2020		172,568								481		
866603	Wildwood	NJ		03/13/2020		176,338								613		
866634	Elgin	TX		03/13/2020		122,123								346		
866588	Portage	IN		03/13/2020		110,214								298		
868031	Richmond	VA		03/27/2020		222,209								419		
868022	Pittsburgh	PA		03/27/2020		177,620								559		
868018	Northfield	NJ		03/27/2020		247,809								983		
866505	Fort Myers	FL		03/13/2020		196,265								525		
866543	Baltimore	MD		03/13/2020		91,680								312		
866665	Cleveland	OH		03/13/2020		56,568								118		
866633	Elgin	TX		03/13/2020		126,591								359		
866638	Atlanta	GA		03/13/2020		128,559								376		
866497	Houston	TX		03/13/2020		130,303								315		
866678	Los Angeles	CA		03/13/2020		262,480								767		
866658	Dallas	TX		03/13/2020		92,419								142		
866652	Redford	MI		03/13/2020		63,792								143		
868072	Missouri City	TX		03/27/2020		117,752								127		
866688	Runnemeade	NJ		03/13/2020		129,400								425		
868038	Louisville	KY		03/27/2020		116,139								258		
866683	Hueytown	AL		03/13/2020		59,464								133		
868097	Pegram	TN		03/27/2020		165,866								394		
866721	Montclair	NJ		03/13/2020		1,576,647								4,440		
866531	Coolidge	AZ		03/13/2020		106,273								303		
866718	Philadelphia	PA		03/13/2020		117,367								424		
866724	Louisville	KY		03/13/2020		684,010								1,202		
866544	Houston	TX		03/13/2020		145,036								1,293		
868029	North Charleston	SC		03/27/2020		101,609								210		
868061	Lakewood	CO		03/27/2020		496,841								498		
867997	Atlanta	GA		03/27/2020		106,321								236		
868080	Kannapolis	NC		03/27/2020		110,962								199		
868076	Troy	NY		03/27/2020		185,058								381		
868012	Tamarac	FL		03/27/2020		275,052								326		
868055	Allentown	PA		03/27/2020		123,033								120		
866699	Sunman	IN		03/13/2020		56,591								168		
866599	Cleveland	OH		03/13/2020		75,811								172		
866649	Arlington Heights	IL		03/13/2020		259,353								673		
868052	Paterson	NJ		03/27/2020		248,445								476		
868102	Crestview	FL		03/27/2020		104,909								206		
866639	Marietta	GA		03/13/2020		196,937								565		
868028	North Charleston	SC		03/27/2020		207,065								399		
866664	Cleveland	OH		03/13/2020		65,396								133		
866628	Elgin	TX		03/13/2020		119,621								346		
868045	Washington	DC		03/27/2020		232,385								467		

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SCHEDULE B - PART 3

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
866564	Brandon	FL		03/13/2020		130,870								343		
866605	Hope Mills	NC		03/13/2020		107,667								275		
868026	South Holland	IL		03/27/2020		123,422								124		
866590	Atlanta	GA		03/13/2020		109,038								208		
866720	Norfolk	VA		03/13/2020		540,798								1,411		
868051	Waterbury	CT		03/27/2020		152,422								352		
866460	Winchester	VA		03/13/2020		118,886								184		
866723	Birmingham	AL		03/13/2020		669,916								1,592		
868100	Birmingham	AL		03/27/2020		120,305								669		
868054	Asbury Park	NJ		03/27/2020		393,931								388		
866500	Myrtle Beach	SC		03/13/2020		167,858								115		
866687	Philadelphia	PA		03/13/2020		99,616								305		
866538	Atlantic City	NJ		03/13/2020		129,302								378		
866561	Sunrise	FL		03/13/2020		122,204								362		
866684	Spartanburg	SC		03/13/2020		85,271								261		
866689	Philadelphia	PA		03/13/2020		131,531								349		
868040	Independence	MO		03/27/2020		105,157								206		
866553	Miami	FL		03/13/2020		177,684								512		
866596	Forked River	NJ		03/13/2020		165,166								434		
868044	Madisonville	TN		03/27/2020		154,580								151		
868060	Baytown	TX		03/27/2020		156,158								307		
868085	Norman	OK		03/27/2020		102,148								93		
866524	Houston	TX		03/13/2020		116,728								335		
866573	Jacksonville	FL		03/13/2020		88,024								209		
866580	East Point	GA		03/13/2020		227,405								592		
866656	New Castle	DE		03/13/2020		110,681								355		
866618	Norristown	PA		03/13/2020		67,035								146		
866616	Romulus	MI		03/13/2020		102,773								262		
866719	Nashville	TN		03/13/2020		582,960								1,636		
868059	Collingdale	PA		03/27/2020		131,873								253		
868024	West Hempstead	NY		03/27/2020		410,708								414		
866621	Pocono Lake	PA		03/13/2020		94,163								220		
866446	Racine	WI		03/13/2020		97,295								171		
866494	Hazel Crest	IL		03/13/2020		101,715								246		
866700	Pasadena	TX		03/13/2020		109,597								335		
866492	South Holland	IL		03/13/2020		103,834								251		
866583	Atlanta	GA		03/13/2020		107,442								205		
868058	Spring	TX		03/27/2020		136,451								267		
866692	Chicago	IL		03/13/2020		235,371								704		
868089	Chicago	IL		03/27/2020		110,284								228		
866491	Lenoir City	TN		03/13/2020		62,088								120		
866499	Crosby	TX		03/13/2020		114,546								289		
866675	Chicago	IL		03/13/2020		119,604								275		
866697	Philadelphia	PA		03/13/2020		244,626								821		
866705	Kettering	OH		03/13/2020		93,351								256		
866484	Chicago	IL		03/13/2020		96,441								222		
866535	Cincinnati	OH		03/13/2020		135,122								274		
866624	Leesburg	FL		03/13/2020		106,910								306		
868042	Crosby	TX		03/27/2020		143,380								290		
866627	Levittown	PA		03/13/2020		137,608								372		
866591	Atlantic City	NJ		03/13/2020		131,649								359		
866701	Baytown	TX		03/13/2020		108,555								327		
868082	Lombard	IL		03/27/2020		236,603								464		
866586	Portage	IN		03/13/2020		100,861								248		
867998	Atlanta	GA		03/27/2020		106,321								118		
866534	Pueblo	CO		03/13/2020		121,231								258		
866539	Columbus	OH		03/13/2020		106,260								321		
866635	Orlando	FL		03/13/2020		108,507								308		

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
868037	Atlanta	GA		03/27/2020		98,453								213		
868039	Sacramento	CA		03/27/2020		150,788								282		
866581	Atlanta	GA		03/13/2020		141,747								410		
868011	Pittsburgh	PA		03/27/2020		117,890								116		
866667	Cleveland	OH		03/13/2020		53,598								101		
866475	South Holland	IL		03/13/2020		141,431								350		
867977	Forest Hills	NY		03/27/2020		684,973								1,426		
867986	West Palm Beach	FL		03/27/2020		194,511								889		
866669	Marietta	GA		03/13/2020		193,452								502		
866702	Myrtle Beach	SC		03/13/2020		63,838								152		
868094	Riverdale	IL		03/27/2020		82,030								154		
868095	Indianapolis	IN		03/27/2020		97,680								101		
868106	Fort Walton Beach	FL		03/27/2020		85,038								150		
868006	Oxon Hill	MD		03/27/2020		119,861								126		
866577	Katy	TX		03/13/2020		129,788								354		
866594	Meridian	ID		03/13/2020		536,156								1,506		
866602	Waxhaw	NC		03/13/2020		103,418								244		
866620	Charlotte	NC		03/13/2020		106,384								288		
866532	Springdale	AR		03/13/2020		133,856								302		
866691	Galloway	NJ		03/13/2020		207,201								634		
868105	Matteson	IL		03/27/2020		98,594								92		
867991	Hamilton	NJ		03/27/2020		129,947								288		
866513	Yakima	WA		03/13/2020		131,664								360		
866528	Joliet	IL		03/13/2020		122,333								322		
866650	Redford	MI		03/13/2020		55,286								124		
866695	Westmont	IL		03/13/2020		136,234								344		
866592	Miami Gardens	FL		03/13/2020		123,406								334		
867985	Philadelphia	PA		03/27/2020		187,551								945		
866637	Norcross	GA		03/13/2020		178,698								558		
866459	Winchester	VA		03/13/2020		134,520								219		
866686	Philadelphia	PA		03/13/2020		115,294								345		
866501	Kansas City	KS		03/13/2020		159,020								342		
868027	Summerville	SC		03/27/2020		122,119								241		
868046	Philadelphia	PA		03/27/2020		205,056								201		
866516	Berea	OH		03/13/2020		135,911								372		
866515	Berea	OH		03/13/2020		140,158								384		
868032	Lake Dallas	TX		03/27/2020		187,939								197		
868086	Baltimore	MD		03/27/2020		177,014								206		
868115	Trenton	NJ		03/27/2020		105,172								192		
866671	Houston	TX		03/13/2020		121,671								362		
866681	Philadelphia	PA		03/13/2020		138,309								475		
866533	Fort Worth	TX		03/13/2020		132,995								361		
866670	Goldsboro	NC		03/13/2020		87,794								155		
866485	Evergreen Park	IL		03/13/2020		140,936								333		
866517	Atlantic City	NJ		03/13/2020		100,349								267		
866555	Cincinnati	OH		03/13/2020		126,714								310		
866519	Orlando	FL		03/13/2020		127,834								357		
866566	Charlotte	NC		03/13/2020		138,090								484		
868092	Arlington	TX		03/27/2020		118,851								242		
868113	East Falmouth	MA		03/27/2020		276,270								571		
866478	Chicago	IL		03/13/2020		170,931								375		
866595	Jacksonville	FL		03/13/2020		110,635								311		
866648	Philadelphia	PA		03/13/2020		96,031								255		
868063	Baltimore	MD		03/27/2020		188,752								192		
868069	Spokane	WA		03/27/2020		109,358								220		
867993	Trenton	NJ		03/27/2020		126,029								267		
866508	Forked River	NJ		03/13/2020		161,412								425		
866632	Birmingham	MI		03/13/2020		765,945								2,131		

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STATEMENT AS OF JUNE 30, 2020 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
866662	Aberdeen	NC		03/13/2020		172,568								481			
866663	Pinehurst	NC		03/13/2020		191,291								546			
868049	East Palatka	FL		03/27/2020		82,826								148			
868056	East Point	GA		03/27/2020		147,661								270			
866696	Fort Worth	TX		03/13/2020		110,795								309			
867995	Hamilton	NJ		03/27/2020		118,171								239			
868021	Baltimore	MD		03/27/2020		141,805								287			
866546	Galveston	TX		03/13/2020		132,813								417			
866672	Miramar	FL		03/13/2020		210,262								449			
866690	Philadelphia	PA		03/13/2020		114,964								360			
866629	Elgin	TX		03/13/2020		131,469								359			
868017	Northfield	NJ		03/27/2020		208,821								635			
868083	Hammond	IN		03/27/2020		136,460								282			
866646	Waveland	IN		03/13/2020		143,363								374			
866660	Conroe	TX		03/13/2020		106,273								303			
868098	Pensacola	FL		03/27/2020		88,314								190			
866551	Round Rock	TX		03/13/2020		131,480								420			
868090	Chicago	IL		03/27/2020		92,542								177			
866582	Memphis	TN		03/13/2020		102,989								253			
866587	Roeland Park	KS		03/13/2020		142,132								377			
866640	Austell	GA		03/13/2020		132,191								365			
866643	Philadelphia	PA		03/13/2020		69,790								168			
866609	Grand Prairie	TX		03/13/2020		139,488								522			
866558	Dickinson	TX		03/13/2020		142,283								391			
866536	Flat Rock	NC		03/13/2020		159,266								440			
868111	Oak Lawn	IL		03/27/2020		125,854								132			
868009	Frederick	MD		03/27/2020		120,924								121			
866576	East Point	GA		03/13/2020		154,263								401			
866598	Gainesville	FL		03/13/2020		132,177								371			
866604	Charlotte	NC		03/13/2020		134,060								320			
BGA01XA32	Placentia	CA		08/22/2013		5,941,560								11,605			
BGA0RDSU0	Various	US		01/07/2020										97,158			
0299999. Mortgages with partial repayments						1,198,485,394		(143,249)			(143,249)		6,528,786	8,150,135			
868066	Baltimore	MD		03/27/2020	06/01/2020	88,304								88,304			
868064	Baltimore	MD		03/27/2020	06/01/2020	89,092								89,092			
868065	Baltimore	MD		03/27/2020	06/01/2020	86,726								86,726			
0399999. Mortgages disposed						264,122								264,122			
0599999 - Totals						1,219,311,784		(106,374)			(106,374)		26,883,100	28,768,571			

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STATEMENT AS OF JUNE 30, 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									
BRTWBU-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU		LUX	GCO Lux GP S.à.r.l.		08/09/2019	1.		361,710			3.420
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
638671-AN-7	NATIONWIDE MUT INS CO SUB CORP BND 144A		OH	WELLS FARGO SECURITIES	.1FE	04/27/2020		1,995,341				0.000
649526-AT-5	NEW YORK LIFE Sub SENIOR CORP BND 144A			CREDIT SUISSE FIRST BOSTON COR	.1FE	04/08/2020		2,509,572				0.000
2799999. Surplus Debentures, etc - Unaffiliated												
								4,504,913				XXX
4899999. Total - Unaffiliated								4,504,913	361,710			XXX
4999999. Total - Affiliated												XXX
5099999 - Totals												
								4,504,913	361,710			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 Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
BRTWBU-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU			DIRECT	08/09/2019	04/03/2020	49,193						49,193	35,102		(14,091)	(14,091)					
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	06/10/2020	4,534						4,534	4,534								
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	06/01/2020	1,954,152						1,954,152	1,954,152								
1999999. Joint Venture Interests - Common Stock - Unaffiliated													2,007,879									
000000-00-0	Life Settlements	Various	US	DIRECT	05/01/2013	06/30/2020	2,232,150						2,232,150	2,232,150		(14,091)	(14,091)					
4699999. Any Other Class of Assets - Unaffiliated													2,232,150									
4899999. Total - Unaffiliated													4,240,029									
4999999. Total - Affiliated																						
5099999 - Totals													4,240,029					4,240,029	4,225,938	(14,091)	(14,091)	

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STATEMENT AS OF JUNE 30, 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
912828-W7-1	UNITED STATES TREASURY SENIOR GOVT BND		04/01/2020	DIRECT		(6,192,656)	(6,000,000)	(51,209)	1
059999. Subtotal - Bonds - U.S. Governments									
268317-AR-5	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D.	06/24/2020	J.P. MORGAN SECURITIES INC		1,958,160	1,500,000	15,969	1FE
BRW426-6J-2	SAUDI ARABIA SENIOR CORP BND 144A MTN	D.	04/16/2020	GOLDMAN SACHS & CO.		4,925,000	5,000,000		1FE
109999. Subtotal - Bonds - All Other Governments									
167736-YU-5	CHICAGO CITY OF MUNI TAX BND REV 6.742%		06/16/2020	J.P. MORGAN SECURITIES INC		3,803,166	2,700,000	23,766	1FE
441182-ND-0	HOTSPRINGSARK MUNI BND 2.625% 10/01/4		06/24/2020	RAYMOND JAMES		1,952,500	2,000,000		1FE
59259Y-BZ-1	METROPOLITAN TRANSPRT AUTHORITY METROPOLI		04/02/2020	Various		4,602,240	4,000,000	104,152	1FE
59259Y-CA-5	METROPOLITAN TRANSPRT AUTHORITY MUNI BND		04/16/2020	WELLS FARGO SECURITIES		2,519,460	2,000,000	56,386	1FE
64577X-BG-0	NEW JERSEY ECONOMIC DEVELOPMEN MUNI TAX		04/14/2020	CITIGROUP GLOBAL MKT INC		4,104,920	4,000,000	59,943	1FE
646136-6S-5	NEW JERSEY ST TRANSP TR FD AUT MUNI TAX		04/21/2020	Various		7,104,629	7,100,000	101,841	2FE
682832-GD-6	ONONDAGANYCIVICDEVCORP MUNI TAX BND 3.		06/17/2020	Various		32,000,000	32,000,000		1FE
68608J-XX-4	OREGON ST FACS AUTH MUNI TAX BND 2.486		04/16/2020	CITIGROUP GLOBAL MKT INC		1,878,440	2,000,000	4,558	1FE
769036-BT-0	RIVERSIDE CALIF MUNI TAX BND 3.857% 06		06/05/2020	DIRECT		17,805,000	17,805,000		1FE
76913C-BF-5	RIVERSIDE CALIF MUNI TAX BND 3.818%		04/23/2020	Various		8,665,000	8,665,000		1FE
319999. Subtotal - Bonds - U.S. Special Revenues									
00287Y-CM-9	ABBVIE INC SENIOR CORP BND 144A 4.850%		05/14/2020	Tax Free Exchange		9,152,492	9,000,000	180,663	2FE
00442L-AA-7	ACESECURITIESCORP ACE 07-HE4 ABS E4-A1		04/24/2020	BAYERISCHE HYO		5,252,626	22,351,598	439	1FE
014498-AB-5	ALESCOPREFERREDFUNDINGLTD ABS C,14-A1 1		06/12/2020	BK AMER MERRILL LYNCH		18,000,000	22,500,000	119,412	1FE
02209S-BK-8	ALTRIA GROUP INC SENIOR CORP BND 4.450		05/04/2020	BARCLAYS CAPITAL		495,990	500,000		2FE
02315T-AB-8	ROMULUS MI REPACKAGED LEASE-CO SECURED C		04/03/2020	DIRECT		3,915,409	15,661,635		1FE
032654-AK-1	ANALOG DEVICES INC SENIOR CORP BND 5.3		06/18/2020	J.P. MORGAN SECURITIES INC		7,065,022	5,212,000	5,371	2FE
03330K-AA-8	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		04/14/2020	GREENSLEDGE		5,850,000	6,000,000	11,900	1FE
03332A-AA-8	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		04/06/2020	GREENSLEDGE		9,552,500	10,000,000	18,095	1FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		06/02/2020	DIRECT		4,114,000	4,000,000	65,878	2FE
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		06/24/2020	JEFFRIES & CO. INC.		1,784,685	1,500,000	15,908	2FE
05526D-BG-7	BAT CAPITAL CORP SENIOR CORP BND 5.282		06/24/2020	GOLDMAN SACHS & CO.		1,829,805	1,500,000	18,487	2FE
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 3.336%		06/01/2020	Interest Capitalization		209,414	209,414		1FM
05970B-AB-6	BAFC 2015-R9 ABS 2017-2A CR 144A 2.411		06/01/2020	Interest Capitalization		60,179	60,179		1FM
05990T-BB-2	BAFC 15-R2 CMO 15-R2-8A2 144A 8.283% 0		04/01/2020	CITIGROUP GLOBAL MKT INC				(8,133)	1FM
05990T-BB-2	BAFC 15-R2 CMO 15-R2-8A2 144A 8.283% 0		06/25/2020	Interest Capitalization		37,233	37,233		1FM
07090A-AL-7	BATTALIONCLDBATLN 14-5A ABS N.14-B2 1		04/01/2020	MORGAN STANLEY & CO. INC		3,952,000	4,000,000	38,155	1FE
073879-BM-9	BEAR STEARNS ABS BSABS 04-AC3 ABS -AC3-A		04/15/2020	BAYERISCHE HYO		2,932,418	2,969,538	7,589	1FM
07401M-AG-6	BSMF 07-AR1 RMBS 07 AR1 2A3 0.385% 02/		05/27/2020	CITIGROUP GLOBAL MKT INC		10,483,586	11,496,736	353	1FM
084423-AU-6	WR BERKLEY CORP SENIOR CORP BND 4.000%		05/06/2020	Various		943,405	950,000		2FE
097023-CM-3	BOEING CO SENIOR CORP BND 5.805% 05/01		04/30/2020	CITICORP SECURITIES MARKETS		2,000,000	2,000,000		2FE
09857L-AP-3	BOOKING HOLDINGS INC SENIOR CORP BND 4		04/08/2020	BA SECURITIES		1,399,748	1,400,000		1FE
09857L-AR-9	BOOKING HOLDINGS INC SENIOR CORP BND 4		04/14/2020	Various		6,127,900	6,000,000	771	1FE
10373Q-BL-3	BPCAPMARKETSAMERICA SENIOR CORP BND 3.		04/02/2020	BK AMER MERRILL LYNCH		7,000,000	7,000,000		1FE
11135F-AH-4	BROADCOM INC SENIOR CORP BND 144A 5.00		04/06/2020	J.P. MORGAN SECURITIES INC		1,493,325	1,500,000		2FE
12566X-AK-4	CIMALT 2007-A7 2A CMO 07-A7-11A1 0.585%		05/18/2020	CITIGROUP GLOBAL MKT INC		6,673,228	9,516,189	5,863	1FM
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITAL SPSN AB		04/07/2020	ROBERT BAIRD		991,373	2,734,821	3,492	1FM
12638P-AJ-8	CREDIT SUISSE MORTGAGE CAPITAL ABS 3A-A6		04/07/2020	ROBERT BAIRD		1,023,378	2,607,333	3,232	1FM
12648J-GG-0	CSMC 14-4R RMBS 4R-242 144A 8.888% 07/		04/01/2020	CREDIT SUISSE ZURICH		13,796	32,462	(59)	1FE
12648J-GG-0	CSMC 14-4R RMBS 4R-242 144A 8.888% 07/		06/01/2020	Interest Capitalization		81,478	81,478		1FE
12649H-AC-8	CREDIT SUISSE MORTGAGE TRUST RMBS R-1A2		04/17/2020	CREDIT SUISSE ZURICH		5,377,450	7,668,378	24,558	1FE
12649W-BA-8	CREDIT SUISSE MORTGAGE CAPITAL RMBS 3R-6		04/01/2020	CREDIT SUISSE ZURICH		(4)	(6)		1FE
12649W-BA-8	CREDIT SUISSE MORTGAGE CAPITAL RMBS 3R-6		05/01/2020	Interest Capitalization		87,783	87,783		1FE
12662C-AE-7	CVP 2017-2A ABS2017-2A 144A 3.235% 01/		06/09/2020	MORGAN STANLEY & CO. INC		942,500	1,000,000	4,673	1FE
12667G-2X-0	COUNTRYWIDEALTERNATIVELOANT RMBS 37T1-A5		04/14/2020	AMHERST PIERPONT SECUI		5,565,281	9,513,301	7,750	1FE
133131-AZ-5	CAMDEN PROPERTY TRUST SENIOR CORP BND		04/16/2020	BA SECURITIES		4,047,125	4,050,000		1FE
14312H-AN-6	CARLYLEGLOBALMARKETSTRATEGI ABS 16-1A 1		06/19/2020	CITIGROUP GLOBAL MKT INC		1,638,984	1,750,000	9,287	1FE
14448C-AC-8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		04/16/2020	J.P. MORGAN SECURITIES INC		3,799,720	4,000,000	21,065	2FE
17314B-AA-8	CITIGROUPMORTGAGESECURITIES RMBS -1-1A1		04/03/2020	AMHERST PIERPONT SECUI		4,248,363	4,925,639	5,131	1FE
17323F-AG-5	CITIGROUP MORTGAGE LOAN TRUST RMBS -10-3		06/16/2020	AMHERST PIERPONT SECUI		3,993,813	18,362,358	6,651	1FE
17323F-AG-5	CITIGROUP MORTGAGE LOAN TRUST RMBS -10-3		06/25/2020	Interest Capitalization		8,675	8,675		1FE
209111-FF-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR		06/24/2020	BARCLAYS CAPITAL		1,702,016	1,325,000	4,256	1FE
219350-BF-1	CORNING INC SENIOR CORP BND 4.375% 11/		06/24/2020	J.P. MORGAN SECURITIES INC		1,748,535	1,500,000	7,474	2FE
219350-BK-0	CORNING INC SENIOR CORP BND 5.350% 11/		04/16/2020	CREDIT SUISSE ZURICH		5,200,520	4,000,000	92,139	2FE

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STATEMENT AS OF JUNE 30, 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
23166M-AA-1	DTZ US BORROWER LLC SECURED CORP BND 144		05/19/2020	J.P. MORGAN SECURITIES INC		500,000	500,000		3FE
233331-BC-0	DTE ENERGY COMPANY SENIOR CORP BND 3.4		04/16/2020	JEFFRIES & CO. INC.		2,048,400	2,000,000	23,611	2FE
25746U-BD-0	DOMINION ENERGY INC SENIOR CORP BND 7.		06/10/2020	Various		7,393,957	5,190,000	170,559	2FE
260543-CG-6	DOW CHEMICAL COMPANY THE SENIOR CORP BND		06/02/2020	DIRECT		3,692,006	3,868,000	7,991	2FE
302635-AF-4	FS INVESTMENT CORP RMBS FSK 8.625% 05		04/24/2020	DIRECT		1,000,000	1,000,000		2FE
31428X-CA-2	FEDEX CORP SENIOR CORP BND 5.250% 05/1		04/30/2020	Various		2,311,861	2,000,000	5,979	2FE
31659T-EJ-0	FMC 05-3 ABS 5-3-M1 0.830% 02/25/36		04/24/2020	BAYERISCHE HYPO		6,193,440	8,096,000	255	1FE
40538B-AP-7	HLA 17-2A ABS 2R-BR 144A 3.587% 04/28/		05/28/2020	GOLDMAN SACHS & CO.		1,902,500	2,000,000	6,776	1FE
41162D-AA-7	HARBORVIEW MORTGAGE LOAN TRUST ABS T 06-		05/19/2020	BMO Nesbitt Burns		3,987,445	4,953,348	104	1FE
41162D-AD-1	HARBORVIEW MORTGAGE LOAN TRUST ABS -12-2		04/29/2020	CREDIT SUISSE ZURICH		6,036,561	7,143,859	2,092	1FM
437084-VJ-2	HEAT 06-4 ABS -4-1A1 0.505% 08/25/36		04/24/2020	BAYERISCHE HYPO		4,481,435	4,593,047	83	1FE
448579-AH-5	HYATT HOTELS CORP SENIOR CORP BND 5.37		05/13/2020	Various		301,313	300,000	963	2FE
45660L-JH-3	AMERICAN ENERGY-PERMIAN BASIN RMBS R8-1A		04/09/2020	AMHERST PIERPONT SECUI		11,095,415	15,095,803	11,965	1FE
456673-AA-0	INDYMACINDAMORTGAGELOANTRU RMBS R3-1A1		05/28/2020	AMHERST PIERPONT SECUI		4,788,921	5,226,653		1FE
45668W-AC-1	INDX 07-FLX1 RMBS 7-FLX1 0.435% 02/25/		04/15/2020	CREDIT SUISSE ZURICH		4,362,484	6,232,120	4,765	1FM
46284V-AL-5	IRON MOUNTAIN INC SENIOR CORP BND 144A		06/17/2020	J.P. MORGAN SECURITIES INC		500,000	500,000		3FE
47049Q-AC-0	JTWIN 18-11A 3.011% 07/14/31		04/27/2020	BARCLAYS CAPITAL		4,525,000	5,000,000	6,274	1FE
50188Y-AC-8	LOM LTD PARTNERSHIP LOM 17-24 ABS 24A-C		06/08/2020	BNP PARIBAS		1,428,750	1,500,000	7,194	1FE
525161-AA-3	LEHMANKSTRUSTLXS_06-0P4 ABS 4-1A1 0.39		05/08/2020	CREDIT SUISSE ZURICH		3,641,729	4,068,970	1,174	1FE
52524G-AA-0	LXS 2007-7N 1A1A CMO 07-7N 1A1A 0.405		05/05/2020	BAYERISCHE HYPO		6,416,065	7,753,553	1,523	1FM
52524H-AF-7	LXS 07-4N ABS 4N-2A 0.385% 03/25/47		04/24/2020	Various		27,897,935	34,950,568	15,364	2FE
52525B-AA-0	LEHMANKSTRUSTLXS_07-16N ABS N-1A1 0.65		04/24/2020	BAYERISCHE HYPO		9,165,915	11,177,945	297	1FE
53079E-BK-9	LIBERTY MUTUAL GROUP INC SENIOR CORP BND		05/06/2020	Various		690,641	700,000	33	2FE
534187-BA-6	LINCOLN NATIONAL CORPORATION CORP BND		06/02/2020	DIRECT		1,453,109	1,131,000	36,726	2FE
59020U-3Y-9	MERRILLLYNCHMORTGAGEINVESTO SENIOR ABS 2		04/24/2020	BAYERISCHE HYPO		6,124,483	8,276,328	181	1FM
61751J-AA-9	MSM 2007-6XS 1A1 WHOLE CMO 07-6XS 0.69		05/18/2020	WELLS FARGO SECURITIES		1,412,529	2,927,521	2,027	1FM
61762B-BB-0	MORGAN STANLEY REEMIC TRUST M RMBS R3.4		04/01/2020	Interest Capitalization		14,120	14,120		1FM
67108L-BA-0	OZLM LTD OZLM 14-6A ABS -R-B1S 144A 3.		06/24/2020	Mitsubishi Securities USA		1,410,000	1,500,000	9,435	1FE
67112G-AE-8	OZLM LTD OZLM 18-18A SUBABS144A 3.069%		06/08/2020	BNP PARIBAS		929,500	1,000,000	4,774	1FE
68389X-BY-0	ORACLE CORPORATION SENIOR CORP BND 3.8		06/24/2020	WELLS FARGO SECURITIES		1,343,292	1,150,000	10,454	1FE
68915X-AS-5	PARALLEL LTD PARL 17-1A ABS -1A-CR 144A		06/15/2020	CITIGROUP GLOBAL MKT INC		2,791,500	3,000,000	15,154	1FE
70017K-AE-9	PA1A 17-1A ABS2017-1A 2.574% 11/14/29		06/24/2020	MORGAN STANLEY & CO. INC		986,563	1,025,000	3,151	1FE
718172-AU-3	PHILIP MORRIS INTL INC SENIOR CORP BND		06/05/2020	BARCLAYS CAPITAL		10,859,900	10,000,000	116,250	1FE
749574-AA-7	RFMS2_06-SA2 RMBS -SA2-1A 3.663% 08/25		05/28/2020	AMHERST PIERPONT SECUI		8,085,502	12,113,112		1FE
74977Y-AB-5	RAAC 07-PP1 ABS PP1-M1 144A 0.735% 05/		04/03/2020	AMHERST PIERPONT SECUI		1,984,969	2,830,615	1,530	1FE
75513E-AZ-4	RAYTHEON COMPANY SENIOR CORP BND 4.200		06/10/2020	Tax Free Exchange		3,454,745	3,200,000	65,333	2FE
75513E-BC-4	UNITED TECHNOLOGIES CORPORATN SENIOR COR		06/10/2020	Tax Free Exchange		515,905	500,000	8,993	2FE
761118-FL-7	RALI RMBS A9-CB3 4.174% 08/25/35		04/24/2020	BAYERISCHE HYPO		2,265,294	2,699,993	8,713	1FM
77588E-AA-5	ROMARK CREDIT FUNDING I LTD RC ABS144A		04/13/2020	GREENSLEDGE		10,727,750	11,000,000	60,029	1FE
77588E-AG-2	ROMARK CREDIT FUNDING I LTD RC ABS MCF_1		05/14/2020	GREENSLEDGE		4,865,000	5,000,000	50,380	1FE
83609T-AE-7	SOUNDPOINTCLOLTDSDNPT_18 ABS T_17-4A 144		06/29/2020	J.P. MORGAN SECURITIES INC		2,726,250	3,000,000	17,612	1FE
83614N-AG-8	SOUNDPOINTCLOLTDSDNPT_24 ABS T_19-3A 144		06/12/2020	J.P. MORGAN SECURITIES INC		1,960,000	2,000,000	11,365	1FE
85816V-AC-0	STEELECREEKLOLTDSTOR_17-1 ABS 17-1A 14		06/30/2020	BNP PARIBAS		1,668,164	1,828,125	12,354	1FE
86358E-PB-6	SAIL 04-10 ABS 10-A11 1.685% 11/25/34		04/24/2020	BAYERISCHE HYPO		5,630,680	5,896,000	401	2FE
86359D-UT-2	LXS_05-5N RMBS N-3A2 0.545% 11/25/35		04/30/2020	ODEON CAPITAL GROUP LLC		5,345,384	7,079,979	1,166	1FM
86361P-AJ-5	STRUCTURED ADJUSTABLE RATE MOR RMBS -9-3		06/25/2020	AMHERST PIERPONT SECUI		4,430,758	7,204,484	20,841	2FE
87264A-BE-4	T-MOBILE USA INC SECURED CORP BND 144A		04/02/2020	DEUTSCHE BANK AG		7,942,240	8,000,000		1FE
87271R-AE-9	TEACHERS INSURANCE AND ANNUITY ABS 17-1A		06/12/2020	Mitsubishi Securities USA		3,840,000	4,000,000	22,707	1FE
87974H-AU-5	TELOS CLO LTD TELOS 13-4A ABS S_13-4A 14		05/26/2020	Various		3,590,000	4,000,000	13,370	1FE
88522A-AC-5	THORNBERG MORTGAGE SECURITIES RMBS -4-A2		04/14/2020	J.P. MORGAN SECURITIES INC		2,018,876	2,345,825	5,538	1FE
902055-AJ-1	LIBERTY STRET TST LBTY 16-22SL SUB CMBS		04/01/2020	WELLS FARGO SECURITIES				178	1FM
92556H-AC-1	CBS CORP SENIOR CORP BND 4.950% 05/19/		05/12/2020	CITICORP SECURITIES MARKETS		1,899,740	2,000,000		2FE
92942A-AC-9	WRG 20-1 ABS 0-1-B 144A 6.535% 07/15/2		06/11/2020	GUGGENHEIM		3,499,976	3,500,000		1FE
933635-AA-2	WAMU MORTGAGE PASS THROUGH CER CMO 07-0A		06/18/2020	MORGAN STANLEY & CO. INC		4,880,280	5,530,063	7,109	1FM
939336-3K-7	WALMORTGAGEPASS-THROUGHCE RMBS 5-2-1A3		04/15/2020	AMHERST PIERPONT SECUI		6,098,312	8,529,108	7,280	1FM
94949R-AW-7	WELLFLEETCLOLTDWELF 16-1A ABS -1A-CR 144		06/16/2020	SCOCIETE GENERALE		1,427,250	1,500,000	7,707	1FE
95000U-2M-4	WELLS FARGO & COMPANY SENIOR CORP BND M		04/27/2020	Various		9,582,929	7,300,000	29,479	1FE
95829T-AA-3	WESTERN GROUP HOUSING LP SENIOR CORP BND		05/18/2020	DIRECT		209,078	147,494	1,705	1FE
963320-AX-4	WHIRLPOOL CORPORATION SENIOR CORP BND		06/24/2020	Various		9,332,591	9,200,000	10,644	2FE
98888D-AJ-1	ZAISQLO15LTDZAIS 20-15A ABS 20-15A 144A		06/04/2020	RBC DOMINION SECURITIES INC.		4,000,000	4,000,000		1FE

STATEMENT AS OF JUNE 30, 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 CORP BND 5.821% 02/28/4		04/01/2020	PIK BOND ADJUSTMENT		(348,908)	(348,908)		1FE
BGA0H9-3M-4	SUNLIGHT 2018 A CORP BND 5.821% 02/28/4		04/01/2020	Interest Capitalization		(256,091)	(256,091)		1FE
BGA0H9-6B-5	SUNLIGHT 2018 B CORP BND 6.932% 02/28/4		04/01/2020	PIK BOND ADJUSTMENT		(79,723)	(79,723)		2FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		06/18/2020	SPEC FIN		21,073,878	21,073,878		1FE
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		06/18/2020	SPEC FIN		726,685	726,685		1FE
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		06/18/2020	SPEC FIN		1,211,142	1,211,142		2FE
BGA0MX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%		06/18/2020	SPEC FIN		653,487	653,487		5FE
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN 3.600%		06/29/2020	SPEC FIN		11,703,920	11,703,920		2FE
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.100%		04/15/2020	SPEC FIN		3,013,579	3,013,579		1FE
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN 4.350%		06/29/2020	SPEC FIN		1,109,037	1,109,037		3FE
BGA0TM-08-6	INFINITYASSETHOLDINGSIAH_20 TERM LOAN		06/24/2020	INFIN		7,032,220	7,032,220		1FE
BRW2KE-BD-8	AGNICO-EAGLE MINES LTD. CORP BND 2.88	A.	04/01/2020	DIRECT		1,250,000	1,250,000		2FE
03329L-AS-0	ANCHORAGE CREDIT FUNDING 2 LTD ABS F_15	D.	04/13/2020	NATIONAL ALLIANCE		6,926,500	7,000,000	47,354	1FE
04686J-AB-7	ATHENE HOLDING LTD SENIOR CORP BND 6.1	D.	04/01/2020	WELLS FARGO SECURITIES		7,485,600	7,500,000		2FE
08180N-AS-3	BSP_2015-VIA ABS_2015-VIA_BR 3.535% 10	D.	06/19/2020	Mitsubishi Securities USA		1,898,000	2,000,000	12,570	1FE
08180X-AU-6	BSP_15-8A 2.985% 01/20/31	D.	06/09/2020	CITIGROUP GLOBAL MKT INC		1,177,500	1,250,000	5,390	1FE
12481Q-AE-5	CBAMCLOMANAGEMENTOBAM_18-5A ABS 8-5-B1 1	D.	04/24/2020	CITIGROUP GLOBAL MKT INC		2,303,750	2,500,000	1,936	1FE
12551P-AE-2	CIFOFUNDINGLTDICF_12-2RA ABS -2RR-B 144	D.	06/24/2020	MORGAN STANLEY & CO. INC		473,875	500,000	2,489	1FE
13875E-AS-3	CANVC_2014-2A CR ABS 2014-2A 144A 3.71	D.	06/24/2020	Mitsubishi Securities USA		1,205,188	1,250,000	9,297	1FE
143109-AQ-9	CARLYLE GLOBAL MARKET STRATEGI ABS -4R-B	D.	06/24/2020	MORGAN STANLEY & CO. INC		830,156	875,000	5,269	1FE
14315J-AE-9	CARLYLE GLOBAL MARKET STRATEGI ABS -2-A2	D.	04/24/2020	MORGAN STANLEY & CO. INC		3,206,000	3,500,000	2,205	1FE
55819Q-BE-6	MADISONPARKFUNDINGLTDMPK ABS 15-19A 14	D.	06/29/2020	BARCLAYS CAPITAL		1,866,150	1,950,000	11,176	1FE
58403X-AC-2	MPCF_20-1A ABS 20-1A 144A 4.333% 04/1	D.	06/08/2020	NOMURA SECURITIES INTL. INC.		3,840,000	4,000,000	50,066	1FE
65120F-AE-4	NEWCREST FINANCE PTY LTD SENIOR CORP BND	D.	05/07/2020	BANC OF AMERICA SECURITIES LLC		1,989,520	2,000,000		2FE
67108B-BG-9	OZLMF_12-2A ABS F_12-2A 144A 4.651% 07	D.	04/07/2020	Mitsubishi Securities USA		982,500	1,000,000	8,914	1FE
67515W-BL-9	COCENTRALISLOOCTR_19-7A ABS 19-7A 144A	D.	06/09/2020	MIZUHO INTERNATIONAL PLC		956,250	1,000,000	5,248	1FE
74042F-AA-9	PREFERREDFINSECURITIESXXV ABS SL_25-A1	D.	06/12/2020	CITIGROUP GLOBAL MKT INC		2,580,452	3,245,852	7,898	1FE
74435K-AA-3	PRUDENTIAL PLC SENIOR CORP BND 3.125%	D.	04/14/2020	RBC DOMINION SECURITIES INC.		4,055,000	4,000,000	694	1FE
79410U-AE-1	SALEMFIELDSQLDTSBF 16-2A ABS 16-2A 144	D.	06/29/2020	BNP PARIBAS		1,942,500	2,000,000	14,550	1FE
822582-BE-1	SHELL INTERNATIONAL FINANCE BV SENIORCOR	D.	04/16/2020	BARCLAYS CAPITAL		2,275,660	2,000,000	36,438	1FE
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	04/16/2020	BARCLAYS CAPITAL		5,204,520	4,000,000	30,053	2FE
961214-EF-6	WESTPAC BANKING CORP SUB CORP BND 4.11	D.	04/16/2020	WELLS FARGO SECURITIES		2,122,540	2,000,000	19,637	2FE
98877E-AJ-2	ZCAPITALCREDITPARTNERSLO ABS 15-1A 144	D.	05/21/2020	GOLDMAN SACHS & CO.		13,521,750	15,000,000	43,769	1FE
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					518,396,830	612,950,455	1,814,951	XXX
570535-AW-4	MARKEL CORPORATION SUB CORP BND 6.000%	D.	05/21/2020	WELLS FARGO SECURITIES		1,000,000	1,000,000		2FE
05565Q-DV-7	BP CAPITAL MARKETS PLC CAPSEC CORP BND	D.	06/17/2020	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000		2FE
74728G-AE-0	QBE INSURANCE GROUP LTD CAPSEC CORP BND	D.	05/05/2020	Various		1,762,188	1,750,000		2FE
4899999	Subtotal - Bonds - Hybrid Securities					4,762,188	4,750,000		XXX
8399997	Total - Bonds - Part 3					608,284,877	700,470,455	2,130,357	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					608,284,877	700,470,455	2,130,357	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
BGA0E6-1S-2	FEDERAL HOME LOAN BANK OF BOSTON		04/07/2020	LOANS		20,674,000	2,067,400		
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					2,067,400	XXX		XXX
9799997	Total - Common Stocks - Part 3					2,067,400	XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					2,067,400	XXX		XXX
9899999	Total - Preferred and Common Stocks					2,067,400	XXX		XXX
9999999	Totals					610,352,277	XXX	2,130,357	XXX

E04.2

STATEMENT AS OF JUNE 30, 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-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	
36202E-S3-4	GNMA2 POOL # 004138 5.500% 05/20/38		06/01/2020	Paydown		23	23	25	25		(2)		(2)		23				1	05/20/2038	1	
36202F-LP-9	GNMA2 POOL # 004834 4.500% 10/20/40		06/01/2020	Paydown		3,689	3,689	3,882	3,877		(189)		(189)		3,689				71	10/20/2040	1	
36223E-7F-5	GNMA GNMA30YR 10.000% 08/15/21		06/01/2020	Paydown		298	298	303	301		(3)		(3)		298				12	08/15/2021	1	
38379F-CS-6	GNMA GNMA 15-165B 3.000% 06/20/44		05/01/2020	AMHERST PIERPONT SECUI															35,640	06/20/2044	1	
38379K-QF-8	GNMA GNMA 15-070 0.974% 12/16/49		06/01/2020	Paydown				27,826	26,025		(26,025)		(26,025)						1,984	12/16/2049	1	
912803-DJ-9	UNITED STATES TREASURY TREASURY STRIP (P		05/08/2020	BA SECURITIES		1,628,141	2,025,000	779,327	845,826		13,525		13,525		859,351		768,790	768,790		11/15/2039	1	
912810-SL-3	UNITED STATES TREASURY SENIOR GOVT BND		05/08/2020	Various		40,991,471	35,000,000	41,441,620	15,342,676		(26,177)		(26,177)		41,414,000		(422,528)	(422,528)	155,604	02/15/2050	1	
912828-W7-1	UNITED STATES TREASURY SENIORGOVTBND 2		04/01/2020	BNP PARIBAS		(6,430,781)	(6,000,000)	(6,192,656)			4,726		4,726		(6,187,930)		(242,851)	(242,851)	(697)	03/31/2024	1	
912828-Z9-4	UNITED STATES TREASURY SENIOR GOVT BND		05/08/2020	DEUTSCHE BANK AG		145,994,577	135,000,000	146,769,531	146,750,180		(174,166)		(174,166)		146,576,014		(581,437)	(581,437)	478,434	02/15/2030	1	
0599999. Subtotal - Bonds - U.S. Governments						182,187,418	166,029,010	182,829,858	162,968,910		(208,311)		(208,311)		182,665,445		(478,026)	(478,026)	671,049		XXX	XXX
500630-CC-0	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D	04/07/2020	MERRILL LYNCH INTERNATIONAL		535,445	500,000	545,899	545,065		(288)		(288)		544,777		(9,332)	(9,332)	4,010	01/22/2024	1FE	
500630-CG-1	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D	04/07/2020	Zealand Grp		588,360	548,000	607,628	606,879		(261)		(261)		606,618		(18,258)	(18,258)	1,182	09/16/2025	1FE	
500630-CU-0	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D	04/07/2020	Zealand Grp		412,125	392,000	416,202	415,634		(197)		(197)		415,437		(3,312)	(3,312)	992	03/12/2023	1FE	
1099999. Subtotal - Bonds - All Other Governments						1,535,930	1,440,000	1,569,729	1,567,578		(746)		(746)		1,566,832		(30,902)	(30,902)	6,184		XXX	XXX
452151-LE-1	ILLINOIS STATE OF MUNITAX BND GO 4.950		06/01/2020	Redemption 100.0000		74,455	74,455	79,334	76,652		(2,198)		(2,198)		74,455				1,843	06/01/2023	2FE	
70914P-NE-8	PENNSYLVANIA COMMONWEALTH OF MUNITAX BND		05/01/2020	Various		2,600,000	2,600,000	2,739,425	2,622,381		(22,381)		(22,381)		2,600,000				69,550	05/01/2030	1FE	
97705L-WS-2	WISCONSIN STATE OF MUNITAX BND GO 5.60		05/01/2020	Call 100.0000		3,865,000	3,865,000	4,181,118	3,907,555		(42,555)		(42,555)		3,865,000				108,220	05/01/2030	1FE	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,539,455	6,539,455	6,999,877	6,606,588		(67,134)		(67,134)		6,539,455				179,613		XXX	XXX
64966H-MT-4	NEW YORK N Y MUNI BND GO 5.676% 10/01/		04/01/2020	Call 100.0000		11,000,000	11,000,000	11,154,550	10,998,878		1,061		1,061		10,999,940		60	60	312,180	10/01/2034	1FE	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,000,000	11,000,000	11,154,550	10,998,878		1,061		1,061		10,999,940		60	60	312,180		XXX	XXX
130911-XH-8	CALIFORNIA STATEWIDE CMNTYS DE CALIFORNI		06/01/2020	Call 100.0000		2,070,000	2,070,000	2,157,313	2,136,540		(17,680)		(17,680)		2,118,860		(48,860)	(48,860)	61,024	06/01/2024	1FE	
130911-XH-8	CALIFORNIA STATEWIDE CMNTYS DE CALIFORNI		06/01/2020	Redemption 100.0000																		
20281P-CS-9	COMMONWEALTH FINANCING AUTH PA MUNITAX B		06/01/2020	Call 100.0000		45,000	45,000	52,591	48,899		(1,626)		(1,626)		47,273		(2,273)	(2,273)	1,272	06/01/2024	1FE	
20281P-CS-9	COMMONWEALTH FINANCING AUTH PA MUNITAX B		06/01/2020	Redemption 100.0000																		
3128MC-ET-8	FHLMC FGOLD15YRGIANT 5.000% 04/01/24		06/01/2020	Paydown		2,364	2,364	2,470	2,447		(84)		(84)		2,364				50	04/01/2024	1	
31298F-2A-9	FHLMC FGOLD30YR 7.000% 01/01/31		06/01/2020	Paydown		16	16	16	16						16					01/01/2031	1	
31298F-JL-7	FHLMC FGOLD30YR 7.000% 01/01/31		06/01/2020	Paydown		17	17	17	17						17					01/01/2031	1	
3130AJ-BZ-1	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		05/22/2020	DEUTSCHE BANK AG		4,020,000	4,000,000	4,000,000						4,000,000		20,000	20,000		17,290	03/23/2040	1	
3130AJ-D7-1	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		04/27/2020	DEUTSCHE BANK AG		505,000	500,000	505,000						500,000		5,000	5,000		863	03/30/2035	1FE	
3130AJ-D8-9	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		05/01/2020	DIRECT		449,813	450,000	450,000						450,000		(188)	(188)		999	03/30/2037	1	
3130AJ-D9-7	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		04/29/2020	CITICORP SECURITIES MARKETS		1,249,375	1,250,000	1,249,375			2		2		1,249,377		(2)	(2)	2,763	03/26/2040	1	
3130AJ-EJ-7	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		05/01/2020	J.P. MORGAN SECURITIES		500,000	500,000	499,375			3		3		499,378		622	622	1,314	03/26/2040	1FE	
3133TB-MY-3	FHLMC AGENCY CMO T-8 AB 7.000% 11/15/2		06/01/2020	Paydown		31,573	31,573	35,355	33,630		(2,058)		(2,058)		31,573				829	11/15/2028	1	
3136AY-BA-0	FNMA 17-93A FNMA 17-66D 3.500% 01/25/3		04/16/2020	AMHERST PIERPONT SECUI		5,017,250	4,700,000	5,036,065	5,036,462		(14,253)		(14,253)		5,022,209		(4,959)	(4,959)	63,972	01/25/2038	1	
3136AY-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM 3.500%		06/01/2020	Paydown		1,353,729	1,353,729	1,347,160	1,347,191		6,538		6,538		1,353,729				19,500	11/25/2057	1	
3136B9-JY-4	FNMA 20-20 AGENCY CMO 20D-CZ 2.500% 04		06/01/2020	Paydown		9,299	9,299	9,229	9,229		70		70		9,299				37	04/25/2050	1	
3137BG-K3-2	FHLMC FHMS K043 0.661% 12/25/24		06/01/2020	Paydown				1,013	659		(659)		(659)						82	12/25/2024	1	
31383M-OB-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		06/01/2020	Paydown		875	875	937	931		(55)		(55)		875				27	12/01/2028	1	
3138EO-O9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		06/01/2020	Paydown		338	338	339	339		(1)		(1)		338				5	12/01/2041	1	
3140HY-CH-9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		06/01/2020	Paydown		297	297	299	297		(2)		(2)		297				1	02/01/2048	1	
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		06/01/2020	Paydown		119	119	123	122		(3)		(3)		119				2	03/01/2025	1	
31418T-XF-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		06/01/2020	Paydown		170	170	177	175		(5)		(5)		170				3	05/01/2025	1	
31418U-2M-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		06/01/2020	Paydown		2,051	2,051	2,132	2,117		(66)		(66)		2,051				38	06/01/2025	1	
31419A-HL-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		06/01/2020	Paydown		2,249	2,249	2,327	2,322		(73)		(73)		2,249				39	08/01/2025	1	
35563C-AA-6	FEDERAL HOME LOAN MORTGAGE COR FMMHR 15-		06/25/2020	Paydown		8,369	8,369	8,900	8,869		(517)		(517)		8,369				123	11/25/2055	1	
35563C-AJ-7	FMMH BONDS RESEC TRUST 15-R1 ABS 5-R1-2A		06/25/2020	Paydown		1,264	1,264	1,319	1,319		(55)		(55)		1,264				22	10/25/2052	1	
452001-SY-2	ILLINOIS EDL FACS AUTH ILLINOIS EDL FACS AU		05/21/2020	DIRECT		2,053,560	2,000,000	2,093,900	2,047,133		(19,504)		(19,504)		2,027,629		25,931	25,931	101,111	07/01/2021	1FE	

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STATEMENT AS OF JUNE 30, 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
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNI REV		04/01/2020	Redemption 100.0000		36	36	40	26		14		14		40		(4)	(4)		05/15/2033	1FE
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNI REV		05/15/2020	Redemption 100.0000		5,621	5,621	6,263	6,206		(585)		(585)		5,621				171	05/15/2033	1FE
59259Y-BY-4	METROPOLITAN TRANSP T AUTHORITY MUNI BND		04/06/2020	MORGAN STANLEY & CO. INC		632,201	565,000	757,484	746,013		(2,017)		(2,017)		743,996		(111,794)	(111,794)	14,965	11/15/2039	1FE
59259Y-DC-0	METROPOLITAN TRANSP T AUTHORITY METROPOLI		04/08/2020	MORGAN STANLEY & CO. INC		1,426,770	1,245,000	1,664,515	1,646,319		(3,390)		(3,390)		1,642,930		(216,160)	(216,160)	34,226	11/15/2040	1FE
59259Y-GF-0	METROPOLITAN TRANSP T AUTHORITY MUNI BND		04/02/2020	CITICORP SECURITIES		666,615	570,000	768,292	756,152		(2,092)		(2,092)		754,060		(87,445)	(87,445)	15,212	11/15/2040	1FE
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		04/01/2020	Various		132,000	132,000	145,496	145,026		(24)		(24)		145,002		(13,002)	(13,002)	4,392	04/01/2057	1FE
649085-AA-5	NEW VALLEY GENERATION II SENIOR AGENCY B		05/01/2020	Redemption 100.0000		176,656	176,656	179,545	178,398		(1,743)		(1,743)		176,656				4,922	05/01/2020	1
64972F-K9-6	NEW YORK CITY MUN WATER FINANC NEW YORK		06/15/2020	Various		7,710,000	7,710,000	7,751,171	7,712,391		(2,391)		(2,391)		7,710,000				248,725	06/15/2041	1FE
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND R		05/01/2020	Call 100.0000		10,000	10,000	10,480	10,121		(23)		(23)		10,098		(98)	(98)	317	01/01/2030	1FE
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES CORP BND		06/15/2020	Redemption 100.0000		5,000	5,000	5,815	5,810		(810)		(810)		5,000				148	06/15/2050	1FE
91412G-DZ-5	UNIVERSITY OF CALIFORNIA MUNI BND REV		05/08/2020	CITICORP SECURITIES		693,785	500,000	628,700	624,547		(5,052)		(5,052)		619,496		74,289	74,289	14,617	05/15/2045	1FE
91412G-XY-6	UNIVERSITY OF CALIFORNIA UNIVERSITYCALIF		05/08/2020	J.P. MORGAN SECURITIES		919,688	805,000	815,626	815,247		(322)		(322)		814,925		104,763	104,763	16,350	05/15/2045	1FE
91802R-AU-3	UTILITY DEBT SECURITIZATION MUNITAX BND		06/15/2020	Call 100.0000		100,000	100,000	103,067	101,074		(1,074)		(1,074)		100,000				1,277	06/15/2020	1FE
91802R-AV-1	UTILITY DEBT SECURITIZATION MUNITAX BND		06/15/2020	Call 100.0000		400,000	400,000	420,436	408,901		(1,134)		(1,134)		407,767		(7,767)	(7,767)	5,874	06/15/2023	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					30,201,100	29,152,043	30,707,372	23,825,437		(70,671)		(70,671)		30,463,047		(261,947)	(261,947)	632,662	XXX	XXX
00037U-AA-8	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3		06/15/2020	Paydown		5,359	5,359	5,359	5,366		(7)		(7)		5,359				95	12/15/2038	1FE
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS -1A-B		06/02/2020	BOSTON COR		113,749	454,998	450,395	449,781		(164)		(164)		449,616		(335,867)	(335,867)	10,834	02/15/2040	2FE
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS -1A-B		04/15/2020	Paydown		3,591	3,591	3,550	3,550		41		41		3,591				61	02/15/2040	2FE
00190V-HF-1	ASG_11-1 ASG_11-1 3.780% 11/28/35		06/01/2020	Paydown		429,225	429,244	304,281	302,239		126,986		126,986		429,225				7,708	11/28/2035	1FM
00206R-CZ-3	AT&T INC SENIOR CORP BND 4.600% 02/15/		05/26/2020	J.P. MORGAN SECURITIES		11,184,250	11,000,000	11,870,539	11,171,459		(80,038)		(80,038)		11,091,421		92,829	92,829	397,772	02/15/2021	2FE
00206R-DD-1	AT&T INC 3.950% 01/15/25		05/26/2020	J.P. MORGAN SECURITIES		353,548	325,000	339,277	333,492		(673)		(673)		332,820		20,728	20,728	11,161	01/15/2025	2FE
00206R-DP-4	AT&T INC SENIOR CORP BND 3.800% 03/01/		05/26/2020	INC		403,590	375,000	385,388	383,842		(852)		(852)		382,990		20,600	20,600	10,569	03/01/2024	2FE
00256D-AB-8	AASET 2019-1 TRUST AASET 19-1 ABS 19-1		04/15/2020	Paydown		872	872	872	872						872				14	05/15/2039	2FE
00442L-AA-7	ACESECURITIESCORPAC 07-HE4 ABS E4-A1		06/25/2020	Paydown		38,586	38,586	9,068	29,518		29,518		29,518		38,586				45	05/25/2037	1FE
007075-AC-0	ADVANCE AUTO PARTS INC. SENIOR CORP BND		05/08/2020	SUSQUEHANNA PARTNERS		1,583,250	1,500,000	1,604,405	1,601,408		(9,639)		(9,639)		1,591,769		(8,519)	(8,519)	30,188	12/01/2023	2FE
00817Y-AQ-1	AETNA INC SENIOR CORP BND 3.500% 11/15		05/08/2020	JANE STREET CAPITAL		449,114	420,000	438,018	436,868		(1,254)		(1,254)		435,613		13,501	13,501	7,228	11/15/2024	2FE
00846U-AH-4	AGILENT TECHNOLOGIES INC SENIOR CORP BND		04/06/2020	J.P. MORGAN SECURITIES		5,633,122	5,580,000	5,710,087	5,709,952		(13,105)		(13,105)		5,696,847		(63,726)	(63,726)	92,752	10/01/2022	2FE
00868P-AA-3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND		05/01/2020	Redemption 100.0000		(55,460)	(55,460)	(61,977)	(142,978)		42,025		42,025		(100,953)		45,493	45,493	15,088	01/02/2025	2FE
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T CORP BND		06/10/2020	Redemption 100.0000		3,818	3,818	3,818	3,818						3,818				63	11/10/2039	2FE
01400E-AA-1	ALCON FINANCE CORP SENIOR CORP BND 144A		05/26/2020	JANE STREET CAPITAL		846,200	800,000	835,010	834,839		(823)		(823)		834,016		12,184	12,184	3,911	09/23/2026	2FE
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		05/08/2020	US BANCORP		1,069,490	1,000,000	1,063,543	1,062,460		(3,472)		(3,472)		1,058,988		10,502	10,502	21,850	04/15/2026	2FE
02079K-AC-1	ALPHABET INC SENIOR CORP BND 1.998% 08		04/27/2020	INC		529,080	500,000	520,553	520,322		(248)		(248)		520,074		9,006	9,006	2,026	08/15/2026	1FE
02146Y-AA-4	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 06-0		06/22/2020	Paydown		340,581	333,553	233,646	229,355		111,226		111,226		340,581				2,202	07/20/2046	1FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 06-		06/01/2020	Paydown		1,660	2,046	1,498	1,569		91		91		1,660				48	08/25/2036	1FM
02148F-AE-5	CIALT 2007-4CB 1 CIALT 07-4CB 5.750% 0		06/01/2020	Paydown		86,419	96,933	80,570	76,558		9,861		9,861		86,419				2,432	04/25/2037	1FM
02148K-AJ-3	CIALT 2006-40T1 CIALT 06-40T 0.585% 01		06/25/2020	Paydown		618	840	494	512		107		107		618				8	01/25/2037	1FM
02150D-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 07-		06/25/2020	Paydown		208,311	208,311	92,699	130,672		77,639		77,639		208,311				1,628	05/25/2047	1FM
02150P-AA-6	CIALT 2007-0A6 A RMBS CIALT 07 0A6 A1A		06/25/2020	Paydown		135,007	135,007	74,549	90,377		44,630		44,630		135,007				800	06/25/2037	1FM
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T CIALT 07-		06/01/2020	Paydown		37,392	37,142	24,410	24,223		13,168		13,168		37,392				925	08/25/2037	1FM

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STATEMENT AS OF JUNE 30, 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
02152B-AU-1	COUNTRYWIDE ALTERNATIVE LOAN T ABS_07-H		06/25/2020	Paydown		224,041	224,041	170,831			53,210		53,210		224,041				726	08/25/2047	1FE
02209S-BD-4	ALTRIA GROUP INC SENIORCORPBND 4.800%		05/13/2020	MARKETS		278,273	250,000	249,293	249,342		22		22		249,364		28,909	28,909	9,033	02/14/2029	2FE
023135-BN-5	AMAZON.COM INC SENIOR CORP BOND 5.200%		04/27/2020	TRADEWEB		843,605	700,000	840,193	838,423		(1,907)		(1,907)		836,516		7,089	7,089	14,661	12/03/2025	1FE
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH SENIOR CO		04/01/2020	Call	100.0000	6,613	6,613	6,724	6,690		(3)		(3)		6,687		(73)	(73)	122	10/01/2026	1FE
0258M0-DT-3	AMERICAN EXPRESS CREDIT SENIOR CORP BND		04/26/2020	Call	100.0000	2,938,000	2,938,000	2,926,894	2,934,084		3,106		3,106		2,937,190		810	810	29,074	05/26/2020	1FE
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		06/25/2020	Paydown		747,802	759,234	582,977	380,654		169,872		169,872		747,802				4,047	03/25/2047	1FM
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		06/02/2020	DIRECT		4,114,000	4,000,000	3,774,249	3,777,039		1,701		1,701		3,778,740		335,260	335,260	163,878	02/01/2046	2FE
03674X-AC-0	ANTERO RESOURCES CORP SENIOR CORP BND		04/02/2020	DIRECT		246,782	488,000	439,195	443,087		3,623		3,623		446,710				8,684	12/01/2022	4FE
037411-AW-5	APACHE CORPORATION SENIOR CORP BND 5.1		04/06/2020	J.P. MORGAN SECURITIES INC		449,155	950,000	946,835	946,894		29		29		946,923		(497,768)	(497,768)	29,145	09/01/2040	2FE
037411-BC-8	APACHE CORPORATION SENIOR CORP BND 4.2		06/19/2020	DIRECT		2,308,125	3,000,000	2,695,980	2,700,080		3,160		3,160		2,703,240		(395,115)	(395,115)	119,708	01/15/2044	3FE
037411-BG-9	APACHE CORPORATION SENIOR CORP BND 5.3		06/19/2020	DIRECT		485,625	600,000	657,288			(370)		(370)		656,918		(171,293)	(171,293)	15,337	07/01/2049	3FE
037833-CJ-7	APPLE INC SENIOR CORP BND 3.350% 02/09		04/27/2020	TRADEWEB		1,121,490	1,000,000	1,111,833	1,110,684		(1,237)		(1,237)		1,109,447		12,043	12,043	7,351	02/09/2027	1FE
037833-CR-9	APPLE INC SENIOR CORP BND 3.200% 05/11		04/27/2020	US BANCORP		445,836	400,000	437,902	437,730		(400)		(400)		437,330		8,506	8,506	5,938	05/11/2027	1FE
038370-AA-0	AQUAFINANCETRUSTAOFIT_19-A ABS_19-A-A-1		06/15/2020	Paydown		654,443	654,443	654,342	654,350		93		93		654,443				8,453	07/16/2040	1FE
03879M-AA-4	ARC Rail 2013-1 B ABS_13-1 A 144A 3.00		06/15/2020	Paydown		148,873	148,873	148,873	148,873						148,873				1,887	07/01/2038	1FE
04010L-AR-4	ARES CAPITAL SENIORCORPBND 3.625% 01/1		06/08/2020	TRADEWEB		2,007,560	2,000,000	2,032,766	2,031,053		(6,845)		(6,845)		2,024,207		(16,647)	(16,647)	64,646	01/19/2022	2FE
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S_18-1-C		06/19/2020	Paydown		665	665	672	672		(7)		(7)		665				5	12/17/2068	2PL
04546K-AA-6	APOLLO AVIATION SECURITIZATION ABS_18-2		05/16/2020	Paydown		3,677	3,677	3,677	3,677						3,677				58	11/18/2038	1FE
04769#-AA-7	ATLANTAASSETHOLDINGSLLC TERMILOAN 0.000		04/01/2020	Redemption	100.0000		(142,011)	(142,011)	(142,011)						(142,011)					11/30/2066	1FE
04769#-AB-5	ATLANTAASSETHOLDINGSLLC TERMILOAN 0.000		04/01/2020	Redemption	100.0000		(715,193)	(715,193)	(715,193)						(715,193)					11/30/2066	1FE
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC		06/01/2020	Paydown		6,240	6,240	7,490	7,456		(1,217)		(1,217)		6,240				192	12/01/2051	1FE
053611-AJ-8	AVERY DENNISON CORPORATION SPRUNSEC CORP		04/02/2020	DIRECT		541,585	500,000	510,780	509,951		(239)		(239)		509,712		31,873	31,873	7,922	12/06/2028	2FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC BAEYSTEMSHOLDI		06/22/2020	DIRECT		5,188,856	4,691,000	4,754,329	4,748,266		(4,346)		(4,346)		4,743,920		444,935	444,935	94,315	12/15/2025	2FE
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3 0.40		06/25/2020	Paydown		76,861	76,633	58,055	59,381		17,480		17,480		76,861				495	05/25/2047	1FM
05531Y-AF-9	BB&T CORP RMBS_09-RR6 3A2 144 3.737% 1		06/01/2020	Paydown		14,282	27,354	14,981	12,461		1,821		1,821		14,282				570	12/26/2037	1FM
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 3.336%		06/01/2020	Paydown			(18,781)	(15,517)	(15,709)		15,710		15,710						1	03/27/2047	1FM
05533Y-AF-7	BCAP 2011-RR5 1A BCAP 2011-RR5 3.343%		06/01/2020	Paydown		270,807	270,807	240,418	265,168		5,639		5,639		270,807				3,872	03/26/2037	1FM
05542M-AT-2	BCAPB 13-RR5 RMBS 13-RR5 5A2 144A 2.53		06/01/2020	Paydown			3,741	2,716	2,932		(2,730)	202	(2,932)						471	11/26/2046	1FM
05723K-AE-0	BAKER HUGHES A GE COMPANY LLC SENIOR COR		04/27/2020	JANE STREET CAPITAL		982,616	1,025,000	1,087,805	1,087,261		(586)		(586)		1,086,674		(104,058)	(104,058)	12,637	12/15/2027	1FE
05946X-C3-5	BAFC_05-G RMBS_05-G-A3 3.707% 10/20/35		06/01/2020	Paydown		705,083	705,083	693,974	694,905		10,178		10,178		705,083				12,968	10/20/2035	1FM
05950N-AD-0	BANC OF AMERICA FUNDING CORP B SUPSENIHO		06/01/2020	Paydown		162,923	189,842	174,164	172,378		(9,455)		(9,455)		162,923				5,004	09/25/2036	3FM
059515-AC-0	BAFC_07-3B SENIOR ABS 07-3 TA2 0.365%		06/25/2020	Paydown		2,102	2,475	1,623	1,947		155		155		2,102				17	04/25/2037	1FM
05952X-AL-8	BAFC_10-R4 WHOLE CMO R4-2A4 144A 5.500		06/01/2020	Paydown		86,421	86,421	64,708	64,785		21,637		21,637		86,421				2,377	03/26/2037	1FM
05952X-AL-8	BAFC_10-R4 WHOLE CMO R4-2A4 144A 5.500		05/01/2020	Paydown		65,410	65,410	48,976	49,034		16,376		16,376		65,410				1,342	03/26/2037	2FM
05954D-AR-7	BANK OF AMERICA FUNDING CORP RMBS -E-8		06/01/2020	Paydown		372,356	518,215	434,005			(61,650)		(61,650)		372,356				1,774	09/20/2047	1FE
05970B-AB-6	BAFC_2015-R9 ABS_2017-2A CR 144A 2.411		04/01/2020	Paydown		46,196	37,109	4,307			(4,356)		(4,356)						48	12/26/2046	1FM
05990T-AI-9	BAFC_15-R2 SUB RMBS_15-R2 3A3 144A 0.6		06/25/2020	Paydown		41,571	27,437				(27,437)		(27,437)						231	04/29/2037	1FM
05990T-BB-2	BAFC_15-R2 CMO_15-R2-8A2 144A 8.283% 0		06/25/2020	Paydown		25,000	18,242				(18,242)		(18,242)						28	04/29/2037	1FM
05990T-BB-2	BAFC_15-R2 CMO_15-R2-8A2 144A 8.283% 0		04/01/2020	Paydown		(25,225)	(18,414)													04/29/2037	1FE
05991B-AE-5	BAFC_15-RB SUBWHOLECMO15-RB144A 2.680%		06/01/2020	Paydown			(14,042)	(11,388)	(11,524)		11,524		11,524						161	06/26/2046	1FM
06051G-HD-4	BANK OF AMERICA CORP SPRUNSEC CORP BND		06/23/2020	CREDIT SUISSE ZURICH		7,207,005	6,500,000	6,825,936	6,825,834		(17,697)		(17,697)		6,808,138		398,867	398,867	114,204	12/20/2028	1FE
07324S-AX-0	BAYVIEW COMMERCIAL ASSET TRUST CMB5 04-		06/25/2020	Paydown		194,739	194,739	158,752	178,806		15,933		15,933		194,739				1,892	01/25/2035	1FE
07324Y-AB-5	BAYVIEW COMMERCIAL ASSET TRUST ABS 06-2A		06/25/2020	Paydown		162,415	162,415	131,120	139,617		22,798		22,798		162,415				1,019	07/25/2036	2FE
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		06/25/2020	Paydown		61,857	61,857	48,558	52,313		9,544		9,544		61,857				382	03/25/2037	2FE
07325V-AG-9	BAYV 2007-A 2A BAYV 07-A 0.534% 05/28/		06/29/2020	Paydown		244,654	244,654	228,793	228,028		16,626		16,626		244,654				1,625	05/28/2037	1FM
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC_07-3		06/25/2020	Paydown		13,588	13,588	10,297	11,018		2,570		2,570		13,588				88	07/25/2037	3FE
07386B-AA-9	BEAR STEARNS ALT-A TRUST BALTA CMO 06-6		06/25/2020	Paydown		831,118	28,135	19,799	25,384		805,734		805,734		831,118				15,371	11/25/2036	1FM
07386U-AM-4	BSABS 2007-SD2 2A1 ABS 07-SD2 2A1 0.98		06/25/2020	Paydown		61,126	61,126	40,676	42,067		19,059		19,059		61,126				552	02/25/2037	1FM
073879-4G-0	BSABS 2005-AC9 A SENIOR WHOLE CMO_05-AC		06/25/2020	Paydown		193,510	193,510	130,291	130,088		63,422		63,422		193,510				960	12/25/2035	1FM
073879-BM-9	BEAR STEARNS ABS BSABS 04-AC3 ABS -AC3-A		06/01/2020	Paydown		89,416	89,416	88,299			1,118		1,118		89,416				547	06/25/2	

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
073879-TU-2	BSABS 2005-HE4 M2 BSABS 05-HE4 1.145%		06/25/2020	Paydown		145,592	145,592	127,077	139,278		6,314		6,314		145,592			1,395	04/25/2035	1FM	
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M CMO 05-3		06/01/2020	Paydown		484,080	566,910	413,492	435,037		49,043		49,043		484,080			9,736	06/25/2035	1FM	
07387U-GB-1	BEAR STEARNS ASSET BACKED SEC BSABS 06-		06/25/2020	Paydown		154,872	154,872	86,577	79,020		75,852		75,852		154,872			390	03/25/2036	1FM	
07388D-AS-7	BEAR STEARNS ARM BSARM 06-2 CMO 06-2 3A2		06/01/2020	Paydown		22,932	19,506	15,257	13,592		9,340		9,340		22,932			510	07/25/2036	1FM	
07400N-AA-8	BSMF 07-ARS BSMF 07-ARS 0.355% 06/25/3		06/25/2020	Paydown		1,091,932	1,091,932	761,519	825,318		266,614		266,614		1,091,932			9,171	06/25/2037	1FM	
07400N-AS-9	BSMF 2007-ARS 2A CMO 07-ARS 2A1 0.365		06/25/2020	Paydown		1,248,372	1,248,372	970,349	984,712		263,660		263,660		1,248,372			9,218	07/25/2037	1FM	
07401M-AG-6	BSMF 07-AR1 RMB3 07 AR1 2A3 0.385% 02/		06/25/2020	Paydown		(152)	(139)	(139)	(139)		139		139						02/25/2037	1FM	
07401Y-AA-3	BSMF 2007-AR4 1A BSMF 07-AR4 0.385% 09		06/25/2020	Paydown		320,274	320,274	173,548	232,201		88,073		88,073		320,274			2,554	09/25/2047	1FM	
084664-BL-4	BERKSHIRE HATHAWAY FIN CORP BND 5.750%		05/13/2020	DIRECT		1,153,905	824,000	997,508	989,493		(1,978)		(1,978)		987,515	166,390	166,390	39,483	01/15/2040	1FE	
084670-BS-6	BERKSHIRE HATHAWAY INC SENIOR CORP BND		04/27/2020	Redemption	100.0000	406,260	370,000	404,045	403,638		(441)		(441)		403,197	3,063	3,063	1,381	03/15/2026	1FE	
10004*-AA-3	SUNPOWER SUNSHINE PRIVATE TERM LOAN 4		05/20/2020			40,239	40,239	40,239	40,239						40,239			581	01/15/2040	2PL	
10373Q-AW-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		04/27/2020	TRADEWEB		1,354,002	1,300,000	1,373,473	1,372,031		(1,554)		(1,554)		1,370,477	(16,475)	(16,475)	17,420	08/15/2051	1FE	
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSEFIN		06/09/2020	WELLS FARGO SECURITIES		19,214,320	19,000,000	18,955,692	18,956,664		1,457		1,457		18,958,121	256,199	256,199	328,067	06/22/2027	2FE	
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		05/08/2020	BA SECURITIES		3,671,388	2,800,000	3,240,336	3,239,311		(3,659)		(3,659)		3,235,652	435,736	435,736	103,833	08/15/2045	1FE	
110122-BZ-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		06/22/2020	GOLDMAN SACHS & CO		5,403,700	5,000,000	4,980,600	4,982,909		1,795		1,795		4,984,703	418,997	418,997	159,903	07/26/2024	1FE	
11042A-AA-2	BRITISH AIRWAYS PLC SECURED CORP BND 144		06/20/2020	Redemption	100.0000	16,888	16,888	18,028	17,434		(546)		(546)		16,888			391	12/20/2025	1FE	
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP BND		04/27/2020	MILLENNIUM ADVISORS, LLC		1,053,880	1,000,000	1,057,760	1,056,275		(4,253)		(4,253)		1,052,022	1,858	1,858	23,000	04/01/2024	1FE	
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE BURLINGTON		04/15/2020	Maturity		1,688,000	1,688,000	1,840,077	1,711,984		(23,984)		(23,984)		1,688,000			68,575	04/15/2020	1FE	
12479R-AF-4	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS		06/15/2020	Paydown		850	850	850	850						850			15	04/15/2047	1FE	
12512J-AX-2	CD 18-C07 SUBCMB318-C07 0.837% 08/15/5		06/01/2020	Paydown		521	521	521	472		(472)		(472)					30	08/15/2051	1FE	
125233-CJ-7	HALFMOON PARENT INC SENIOR CORP BND 3.		05/28/2020	JEFFRIES & CO, INC.		2,356,605	2,250,000	2,272,826	(181)		(181)		(181)		2,272,645	83,960	83,960	15,000	03/15/2040	2FE	
12559Q-AD-4	CIT MORTGAGE LOAN TRUST CITM_0 ABS 07-1		06/25/2020	Paydown		1,214	1,214	1,057	1,118		96		96		1,214			17	10/25/2037	1FM	
12566R-AD-3	CITI MORTGAGE ALT CMALT 06-A6 RMB3 06-A6		06/01/2020	Paydown		21,595	25,917	23,034	23,380		(1,785)		(1,785)		21,595			628	11/25/2036	1FM	
12566T-AB-3	CMALT 06-A7 CMALT 06-A7 6.000% 12/25/3		06/01/2020	Paydown		54,105	58,932	51,294	52,135		1,970		1,970		54,105			1,480	12/25/2036	2FM	
12566T-AI-9	CITIMORTGAGE ALTERNATIVE LOAN CMALT 06-A		06/01/2020	Paydown		9,796	10,669	7,790	8,329		1,467		1,467		9,796			268	12/25/2036	1FM	
12566V-AE-2	CMALT 07-A4 WHOLE CMO 07-A4 5.750% 04/		06/01/2020	Paydown		41,227	57,930	41,782	48,278		(7,051)		(7,051)		41,227			1,473	04/25/2037	1FM	
12566X-AK-4	CMALT 2007-A7 2A CMO 07-A7-1IA1 0.585%		06/25/2020	Paydown		287,810	496,653	360,412	112,080		(79,406)		(79,406)		287,810			1,500	07/25/2037	1FM	
12624N-AQ-3	COMM 12-LTRT SUB SUB CMB3 12-LTRT 144A		05/01/2020	Paydown															10/05/2030	4FM	
126307-BA-4	CSC HOLDINGS LLC SENIOR CORP BND 144A		05/12/2020	DIRECT		6,296,250	6,000,000	6,360,000	6,358,458		(5,704)		(5,704)		6,352,755	(56,505)	(56,505)	113,563	01/15/2030	4FE	
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN AB		06/01/2020	Paydown		26,878	26,878	9,743			17,135		17,135		26,878			76	04/25/2037	1FM	
12638P-AJ-8	CREDIT SUISSE MORTGAGE CAPITAL ABS 3A-A6		06/01/2020	Paydown		28,895	28,895	11,341			17,554		17,554		28,895			79	04/25/2037	1FM	
12642J-CE-5	CSMC 09-11R CSMC 2009-11R 3.400% 09/26		06/01/2020	Paydown		330,385	455,044	308,980	315,149		15,236		15,236		330,385			6,501	09/26/2036	1FM	
12642Y-DA-9	CREDIT SUISSE MORTGAGE CAPITAL RMB3 16R		05/01/2020	Paydown		(20,284)	(18,002)	(17,921)	(17,921)		17,921		17,921					271	06/26/2036	1FM	
12644N-UH-7	CSMC 10-9R SENIORWHOLECMO10-9R144A 0.6		06/25/2020	Paydown		447,246	447,246	338,276	318,199		129,047		129,047		447,246			3,146	10/27/2036	1FM	
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMB3 11-5		06/01/2020	Paydown															09/27/2047	1FM	
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMB3 11-5		06/01/2020	Paydown		391,981	348,250	264,018	286,562		105,419		105,419		391,981			7,846	09/27/2047	2FM	
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMB3 11-5		04/01/2020	Paydown		19,353	20,066	15,213	16,512		2,841		2,841		19,353			245	09/27/2047	3FM	
12645Q-FQ-6	CSMC 11-6R WHOLE CMO 11-6R-6A2 3.640%		05/01/2020	Paydown		1					1		1						08/28/2036	1FM	
12645Q-FQ-6	CSMC 11-6R WHOLE CMO 11-6R-6A2 3.640%		05/01/2020	Paydown															08/28/2036	2FM	
12645Q-FQ-6	CSMC 11-6R WHOLE CMO 11-6R-6A2 3.640%		05/01/2020	Paydown															08/28/2036	3FM	
12645Q-FQ-6	CSMC 11-6R WHOLE CMO 11-6R-6A2 3.640%		06/01/2020	Paydown		6,593,832	1,657,445	1,439,993	1,598,414		4,995,418		4,995,418		6,593,832			144,435	08/28/2036	4FM	
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE CMO 13-R2 6A2 3		06/01/2020	Paydown		255,871	352,414	248,871	253,982		1,888		1,888		255,871			5,554	09/27/2036	1FM	
12647H-BW-5	CSMC 13-8R ABS13-8R144A 0.648% 05/27/3		06/25/2020	Paydown															05/27/2037	1FM	
12647Q-AU-0	CSMC 2013-11R 3A CSMC 2013-11R 3.767%		06/01/2020	Paydown		1,042,719	1,189,248	911,453	786,345		256,374		256,374		1,042,719			17,263	01/27/2047	1FM	
12648J-GG-0	CSMC 14-4R RMB3 4R-242 144A 8.888% 07/		05/01/2020	Paydown			10,209	4,382			(4,382)		(4,382)					75	07/27/2036	1FE	
12649H-AC-8	CREDIT SUISSE MORTGAGE TRUST RMB3 R-1A2		06/01/2020	Paydown		143,048		100,313			(100,313)		(100,313)					1,220	08/27/2036	1FE	
12649H-BA-8	CREDIT SUISSE MORTGAGE CAPITAL RMB3 3R-6		06/01/2020	Paydown			6	4			(4)		(4)						01/29/2036	1FE	
126650-AY-6	CVS PASSTHROUGH TRUST CVSCAREMARKCORP		06/19/2020	Redemption	100.0000	139,554	139,554	149,275	147,899		(7,472)		(7,472)		140,426		(872)	4,226	10/10/2027	2	
126650-BP-4	CVS PASSTHROUGH TRUST CORP BND 6.036%		06/10/2020	Various		24,904	26,640	26,640	26,393		(1,010)		(1,010)		25,382		(478)	627	12/10/2028	2FE	
126650-CL-2	CVS PASSTHROUGH TRUST CVSHEALTHCORP 3.		05/08/2020	MARKETAXESS CORPORATI		535,296	490,000	518,518	516,933		(1,729)		(1,729)		515,204	20,091	20,091	15,401	07/20/2025	2FE	

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STATEMENT AS OF JUNE 30, 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	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
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		06/10/2020	Redemption 100.0000		11,643	11,643	14,167	13,881		(1,515)		(1,515)		12,366		(723)	(723)	406	07/10/2031	2FE
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES SECURED CO		06/10/2020	Redemption 100.0000		3,304	3,304	3,518	3,467		(110)		(110)		3,357		(53)	(53)	57	08/11/2036	2FE
126670-ZC-5	GSSC_06-1 ABS_06-1A1 0.385% 02/25/36		06/25/2020	Paydown		815,492	815,492	780,066	792,102		23,389		23,389		815,492				5,653	02/25/2036	1FM
126670-ZM-3	COUNTRYWIDE ASSET-BACKED CERTI CML_06-6		06/25/2020	Paydown		975,603	975,603	827,697	866,558		109,045		109,045		975,603				6,522	09/25/2036	1FM
12667G-2X-0	COUNTRYWIDEALTERNATIVELOANT RMB3 3711-A5		06/25/2020	Paydown		151,257	151,410	88,575			62,682		62,682		151,257				300	09/25/2035	1FE
12667G-2X-0	COUNTRYWIDEALTERNATIVELOANT RMB3 3711-A5		04/25/2020	Paydown		222,957	222,957	130,430			92,527		92,527		222,957				259	09/25/2035	5FE
12667G-DQ-3	COUNTRYWIDE ALTERNATIVE LOAN T RMB3 5-J3		06/25/2020	Paydown		126,583	134,747	115,040	113,660		12,923		12,923		126,583				928	05/25/2035	1FM
12667G-LB-4	CWALT 2005-27 1A CWALT_05-27 2.904% 08		06/01/2020	Paydown		61,382	61,382	39,268	40,564		20,819		20,819		61,382				873	08/25/2035	1FM
12667G-NS-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-24		06/01/2020	Paydown		46,042	45,626	24,919	26,436		19,606		19,606		46,042				548	07/20/2035	1FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T CMO CWALT		06/25/2020	Paydown		13,046	13,026	7,644	7,697		5,350		5,350		13,046				123	07/25/2035	1FM
12667G-Y9-8	CWALT 2005-38 A1 CMO_05-38 A1 3.004% 0		06/01/2020	Paydown		23,187	23,187	20,651	20,810		2,376		2,376		23,187				361	09/25/2035	1FM
12667G-Z3-0	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-38		06/25/2020	Paydown		317,664	317,664	194,516	221,384		96,280		96,280		317,664				3,397	09/25/2035	1FM
12668A-4S-1	CWALT_05-AR1 WHOLE CMO 0.535% 10/25/35		06/25/2020	Paydown		113,362	118,837	97,862	100,395		12,967		12,967		113,362				968	10/25/2035	1FM
12668A-CP-8	CWALT 2005-51 2A RMB3 CWALT_05 51 2A1		06/19/2020	Paydown		121,593	121,593	59,247	68,586		53,007		53,007		121,593				1,272	11/20/2035	1FM
12668A-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2020	Paydown		30,932	30,932	17,837	18,355		12,577		12,577		30,932				437	11/20/2035	1FM
12668A-EV-3	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		06/19/2020	Paydown		474,763	474,763	302,046	312,431		162,331		162,331		474,763				4,828	11/20/2035	1FM
12668A-GN-9	CWALT 2005-56 1A CMO_05-56 1A1 0.915%		06/25/2020	Paydown		322,188	322,188	211,926	223,831		98,358		98,358		322,188				3,754	11/25/2035	1FM
12668A-JM-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		06/01/2020	Paydown		157,178	157,155	118,611	119,938		37,240		37,240		157,178				3,619	11/25/2035	1FM
12668A-QH-1	CWALT 2005-51 4A CWALT_05-51 0.830% 11		06/19/2020	Paydown		135,242	135,242	129,546	129,356		5,886		5,886		135,242				1,136	11/20/2035	2FM
12668A-TN-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/25/2020	Paydown		43,282	43,282	25,596	25,356		17,927		17,927		43,282				425	12/25/2035	1FM
12668B-BN-2	CWALT 2005-81 A1 CWALT_05-81 0.465% 02		06/25/2020	Paydown		144,712	144,712	134,396	134,290		10,422		10,422		144,712				923	02/25/2037	2FM
12668B-E3-3	CWALT 2006-0A6 1 RMB3_06-0A6 1A2 0.605		06/25/2020	Paydown		41,997	41,997	37,368	37,730		4,267		4,267		41,997				336	07/25/2046	1FM
12668B-LL-5	CWALT 2006-2CB A CWALT_06-2CB 6.000% 0		06/01/2020	Paydown		71,546	73,202	37,598	37,176		34,369		34,369		71,546				1,939	03/25/2036	1FM
12668B-MM-0	CWALT 2006-5T2 A WHOLE CMO 06-5T2 A3 6		06/01/2020	Paydown		10,006	8,413	5,524	5,524		4,482		4,482		10,006				1,308	04/25/2036	1FM
12669A-D7-0	CWHL_06-HY2 CWHL_06-HY2 3.191% 04/22/3		06/01/2020	Paydown		54,088	54,088	27,270	29,160		24,928		24,928		54,088				730	04/22/2036	1FM
12669A-MS-4	CWHL 2005-26 1A8 CMO_05-26 1A8 5.500%		06/01/2020	Paydown		110,146	110,146	90,218	91,591		18,554		18,554		110,146				2,242	11/25/2035	1FM
12803P-AB-4	CAJUN GLOBAL LLC SENIORABS17-1A144A 6		05/20/2020	Paydown		37,500	37,500	38,297	38,186		(686)		(686)		37,500				1,219	08/20/2047	2FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS MUNI REV		04/01/2020	Redemption 100.0000																10/01/2050	2FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST PRELOFSEN		06/10/2020	Paydown		1,584	1,584	1,597	1,601		(16)		(16)		1,584				38	02/10/2052	2
14149Y-BJ-6	CARDINAL HEALTH INC SENIORCORPBND 3.41		04/02/2020	DIRECT		760,628	750,000	694,230	701,280		1,432		1,432		702,712		57,915	57,915	7,673	06/15/2027	2FE
14448C-AC-8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		06/09/2020	TRADEWEB		826,175	850,000	831,836			90		90		831,925		(5,751)	(5,751)	8,699	04/05/2050	2FE
14856E-AA-3	CLAST 15-1A ABS T 15-1A 144A 4.750% 03		04/15/2020	Paydown		12,149	12,149	12,094	12,102		.47		.47		12,149				192	03/15/2034	1PL
161175-AY-0	CHARTER COMMUNICATION OPER LLC SECURED C		05/08/2020	MARKETS		2,810,950	2,500,000	2,744,543	2,739,859		(15,267)		(15,267)		2,724,592		86,358	86,358	98,501	07/23/2025	2FE
161630-CF-3	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		06/01/2020	Paydown		72,239	71,444	55,092	54,437		17,802		17,802		72,239				1,210	03/25/2037	1FM
166754-AM-3	CHEVRON PHILLIPS CHEM CO SENIOR CORP BND		04/23/2020	Call 100.0000		2,240,000	2,240,000	2,232,608	2,237,703		2,143		2,143		2,239,847		153	153	26,220	05/01/2020	2FE
166764-AT-7	CHEVRON CORP SENIOR CORP BND 2.411% 03		06/22/2020	DIRECT		5,146,700	5,000,000	4,888,305	4,933,947		14,166		14,166		4,948,113		198,587	198,587	97,110	03/03/2022	1FE
16678W-AB-2	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		06/25/2020	Paydown		1,043,358	1,046,016	787,277	809,119		234,239		234,239		1,043,358				5,952	04/25/2047	1FM
16678Y-AA-0	CMFC 2006-3A A1 WHOLE CMO 144A 0.315%		06/25/2020	Paydown		314,183	314,183	272,983	288,852		25,331		25,331		314,183				1,934	08/25/2047	1FM
16678Y-AB-8	CHEVY CHASE MORTGAGE FUNDING C RMB3_06-3		06/25/2020	Paydown		425,021	442,480	325,777	336,278		88,743		88,743		425,021				3,081	08/25/2047	1FM
17275R-AW-2	CISCO SYSTEMS INC SENIOR CORP BND 3.50		04/27/2020	KEY BANK		1,905,105	1,700,000	1,887,369	1,884,896		(2,663)		(2,663)		1,882,234		22,871	22,871	21,982	06/15/2025	1FE
172967-KU-4	CITIGROUP INC - LT GTD CITIGROUP INC 4		04/06/2020	CITIGROUP GLOBAL MKT INC		14,832,270	14,550,000	15,877,964	15,877,609		(36,472)		(36,472)		15,841,137		(1,008,867)	(1,008,867)	421,798	07/25/2028	2FE
172973-3P-2	CMSI 2005-7 3A1 CMO 05-7 3A1 5.000% 10		05/01/2020	Paydown		(20,073)	(20,073)	(20,073)	(20,073)						(20,073)				79	10/25/2035	1FM
172981-AD-4	CMLTI 2006-4 2A1 CMLTI_06-4 6.000% 12/		06/01/2020	Paydown		125,301	137,179	122,541	124,638		664		664		125,301				3,257	12/25/2035	1FM
17309B-AC-1	CMLTI_06-WF2 ABS_06-WF2 A2D 6.164% 05/		06/01/2020	Paydown		138,822	138,822	73,798	70,796		68,026		68,026		138,822				1,561	05/25/2036	1FM
17309B-AD-9	CMLTI_06-WF2 CMLTI_06-WF2 6.351% 05/25		06/01/2020	Paydown		79,507	79,507	41,304	39,690		39,817		39,817		79,507				896	05/25/2036	1FM
17311X-AS-4	CMLTI 2007-AMC2 A1 ABS_07-AMC2 A1 144A		06/25/2020	Paydown		311,566	311,566	240,492	243,121		68,445		68,445		311,566				1,858	01/25/2037	1FM
17312V-AD-0	CMLTI 2007-6 1A2 RMB3_07-6 1A2A 3.321%		06/01/2020	Paydown		155,297	155,297	80,077	58,867		97,430		97,430		155,297				2,773	03/25/2037	1FM
17314B-AA-8	CITIGROUPMORTGAGESECURITIES RMB3 -1-1A1		06/01/2020	Paydown		7,467	23,732	20,469			(13,002)		(13,002)		7,467				186	02/25/2038	1FE
17323F-AG-5	CITIGROUP MORTGAGE LOAN TRUST RMB3 -10-3		06/25/2020	Paydown		(13,291)	(13,291)	(2,891)	(2,891)						2,891					07/25/2036	1FE
17323N-AB-9	CMLTI 2015-2 1A2 WHOLE CMO 0.385% 06/2																				

STATEMENT AS OF JUNE 30, 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
20271R-AP-5	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO		04/27/2020	BARCLAYS CAPITAL		3,446,274	3,400,000	3,440,620	3,437,795		(3,056)		(3,056)		3,434,738		11,536	11,536	10,356	03/15/2021	1FE
208251-AE-8	CONOCOPHILLIPS HOLDING CO CORP BND 6.9		04/27/2020	MORGAN STANLEY & CO. INC		17,322,360	13,200,000	17,951,076	17,949,831		(147,352)		(147,352)		17,802,479		(480,119)	(480,119)	494,377	04/15/2029	1FE
21688A-AE-2	RABOBANK NEDERLAND (NY BRANCH) RABOBANKN		05/08/2020	JANE STREET CAPITAL MILLENNIUM ADVISORS, LLC		1,577,515	1,460,000	1,581,199	1,579,599		(2,585)		(2,585)		1,577,014		502	502	23,406	05/21/2025	1FE
21688A-AL-6	RABOBANK NEDERLAND (NY BRANCH) SENIORCOR		04/27/2020	CITICORP SECURITIES		976,629	950,000	990,576	989,565		(1,089)		(1,089)		988,476		(11,848)	(11,848)	7,838	01/10/2023	1FE
22546Q-AP-5	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO		04/27/2020	MARKETS		778,585	725,000	788,564	787,582		(1,061)		(1,061)		786,521		(7,936)	(7,936)	3,577	09/09/2024	1FE
22546U-AA-6	CSRT 2013-A B SENIOR ABS 13-A-B 144A		04/25/2020	Paydown		78,708	78,708	75,529	74,338		4,370		4,370		78,708				984	01/25/2030	2FE
225470-M6-7	CREDIT SUISSE MORTGAGE CAPITAL RMBS_06-3		06/01/2020	Paydown		9,957		9,957	6,127		3,831		3,831		9,957				43	04/25/2036	1FM
228187-AB-6	CROWN AMERICAS LLC SENIOR CORP BND 4.7		05/11/2020	DIRECT MILLENNIUM ADVISORS, LLC		2,057,500	2,000,000	2,070,000	2,069,308		(2,537)		(2,537)		2,066,771		(9,271)	(9,271)	26,917	02/01/2026	3FE
22822V-AC-5	CROWN CASTLE INTL CORP SENIOR CORP BND		05/08/2020	Paydown		3,244,410	3,000,000	3,156,535	3,153,990		(8,331)		(8,331)		3,145,659		98,751	98,751	45,325	06/15/2026	2FE
23242G-AE-4	CWALT 2006-0A16 CWALT_06-016 0.375% 10		06/25/2020	Paydown		239,193		239,193	154,493		84,699		84,699		239,193				1,871	10/25/2046	1FM
23245F-AC-7	CWALT 2006-0C10 CWALT_06-0C10 0.365% 1		06/25/2020	Paydown		100,375		108,322	85,348		15,027		15,027		100,375				882	11/25/2036	1FM
23245P-AA-9	COUNTRYWIDE ALTE CWALT_06-0A22 CMO 06-0A		06/25/2020	Paydown		249,556		249,556	182,324		61,153		61,153		249,556				1,894	02/25/2047	1FM
23332U-BU-7	DSL A 2004-AR4 1A RMBS_04-AR4 1A1A 0.91		06/19/2020	Paydown		825,859		806,101	804,819		21,040		21,040		825,859				6,468	01/19/2045	2FM
23332U-GM-0	DSL A MORTGAGE LOAN TRUST DSL A WHOLE CMO		06/01/2020	Paydown		280,297		280,297	178,626		91,652		91,652		280,297				3,267	04/19/2047	1FM
23338V-AB-2	DTE ELECTRIC CO SECURED CORP BND 3.650		04/27/2020	KEY BANK		1,300,624	1,202,000	1,304,489	1,302,580		(2,064)		(2,064)		1,300,517		107	107	5,240	03/15/2024	1FE
23338V-AC-0	DTE ELECTRIC COMPANY SECURED CORP BND		04/27/2020	KEY BANK		298,590	275,000	299,595	299,232		(392)		(392)		298,840		(251)	(251)	1,470	03/01/2025	1FE
233851-BV-5	DAIMLER FINANCE NORTH AMERICA SENIOR COR		05/18/2020	Maturity		8,815,000	8,815,000	8,766,518	8,798,500		16,500		16,500		8,815,000				107,984	05/18/2020	2FE
251508-AB-3	DALT 06-AR2 ABS R2-A12 0.365% 05/25/36		06/25/2020	Paydown		316,530		310,852	300,966		15,564		15,564		316,530				1,963	05/25/2036	1FM
25150R-AE-5	DBALT 06-AR6 ABS_06-AR6 A5 0.435% 02/2		06/25/2020	Paydown				335,587	250,298		(276,405)		(276,405)						1,710	02/25/2037	1FM
25150U-AA-6	DBALT 2007-0A2 A WHOLE CMO 07-0A2 2.27		06/01/2020	Paydown		229,814		229,814	172,160		52,047		52,047		229,814				3,194	04/25/2047	1FM
25150U-AA-2	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0		06/25/2020	Paydown		354,211		354,211	232,532		68,180		68,180		354,211				2,124	07/25/2047	1FM
25151U-AA-5	DEUTSCHE ALT-A SECURITIES INC RMBS_07-A		06/25/2020	Paydown		109,134		109,134	89,758		19,376		19,376		109,134				148	03/25/2037	1FM
25151U-AA-3	DEUTSCHE ALT-A SECURITIES INC RMBS_07-0A		06/25/2020	Paydown		146,631		146,631	108,507		38,124		38,124		146,631				527	02/25/2047	1FM
25151U-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1 0.485%		06/25/2020	Paydown		980,690		980,690	608,213		628,492		628,492		980,690				6,533	04/25/2037	1FM
25152B-AB-4	DBALT 2007-2 1A2 SENIOR ABS_07-2 1A2 0		06/25/2020	Paydown		333,047		312,739	256,829		66,427		66,427		333,047				2,871	09/25/2047	1FM
25466A-AB-7	DISCOVER BANK CORP BND 7.000% 04/15/20		04/15/2020	Maturity		732,000	732,000	761,309	740,263		(8,263)		(8,263)		732,000				25,620	04/15/2020	2FE
25466A-AP-6	DISCOVER BANK SENIORCORPBND 4.650% 09/		04/17/2020	WELLS FARGO SECURITIES		1,054,659	1,000,000	998,500	998,658		38		38		998,697		55,962	55,962	28,116	09/13/2028	2FE
25468P-EB-8	WALT DISNEY CO SENIOR CORP BND 6.400%		05/08/2020	SUSQUEHANNA PARTNERS		3,894,572	2,803,000	3,428,673	3,426,139		(9,898)		(9,898)		3,416,240		478,332	478,332	73,252	12/15/2035	1FE
254709-AP-3	DISCOVER FINANCIAL SERVICES SENIOR CORP		06/22/2020	DIRECT		3,364,950	3,000,000	3,101,220	3,091,788		(6,677)		(6,677)		3,085,112		279,838	279,838	121,125	01/30/2026	2FE
25470Q-AQ-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		04/27/2020	TRADEWEB		2,567,750	2,500,000	2,537,488	2,536,237		(3,597)		(3,597)		2,532,639		35,111	35,111	44,660	03/20/2023	2FE
256746-AF-5	DOLLAR TREE INC SENIOR CORP BND 3.700%		05/08/2020	JANE STREET CAPITAL CITICORP SECURITIES		722,609	690,000	717,044	716,169		(2,797)		(2,797)		713,372		9,237	9,237	12,552	05/15/2023	2FE
25746U-DB-2	DOMINION ENERGY INC JRSUB CORP BND 3.0		05/08/2020	MARKETS		526,835	500,000	510,740	510,502		(778)		(778)		509,724		17,111	17,111	11,388	08/15/2024	2FE
260543-CG-6	DOW CHEMICAL COMPANY THE SENIOR CORP BND		06/02/2020	DIRECT		3,692,006	3,868,000	3,683,872	3,690,595		1,840		1,840		3,692,435		(429)	(429)	92,804	11/15/2042	2FE
260543-CX-9	DOW CHEMICAL COMPANY THE SENIOR CORP BND		04/01/2020	Redemption	100.0000	8,761,757	8,855,000	8,940,997	8,939,768		(3,142)		(3,142)		8,936,626		(174,870)	(174,870)	123,048	05/15/2026	2FE
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		06/15/2020	Redemption	100.0000	91,070	91,070	91,070	91,070						91,070				2,426	11/30/2067	1FE
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		06/15/2020	Redemption	100.0000	67,329	67,329	67,329	67,329						67,329				1,793	11/30/2067	1FE
26362#-AC-7	DUBLINASSETHOLDINGS TERMLAN 0.000% 11		06/15/2020	Redemption	100.0000	431,704	431,704	431,704	431,704						431,704				11,519	11/30/2067	1FE
26362#-AD-5	DUBLINASSETHOLDINGS TERM LOAN 0.000%		06/15/2020	Redemption	100.0000	125,339	125,339	125,339	125,339						125,339				3,344	11/30/2067	1FE
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP BND 144		04/02/2020	DIRECT		2,071,290	1,697,000	2,046,721	2,022,765		(4,045)		(4,045)		2,018,720		52,570	52,570	38,531	06/01/2034	2FE
278062-AE-4	EATON CORPORATION SENIOR CORP BND 4.15		05/08/2020	R.W. BAIRD		2,069,795	1,790,000	1,989,138	1,972,200		(1,912)		(1,912)		1,970,288		99,506	99,506	39,206	11/02/2042	2FE
29278N-AC-7	ENERGY TRANSFER OPERATING LP SENIOR CORP		06/08/2020	WELLS FARGO SECURITIES		504,241	475,000	498,745	498,060		(2,683)		(2,683)		495,378		8,863	8,863	14,685	09/15/2023	2FE
29364W-AW-8	ENTERGY LOUISIANA LLC SECURED CORP BND		06/08/2020	TRADEWEB		326,745	300,000	329,987	329,869		(700)		(700)		329,169		(2,424)	(2,424)	6,744	04/01/2028	1FE
30231G-AT-9	EXXON MOBIL CORP SENIOR CORP BND 3.043		04/27/2020	DEUTSCHE BANK AG		1,398,871	1,315,000	1,427,797	1,426,433		(1,469)		(1,469)		1,424,963		(26,093)	(26,093)	6,336	03/01/2026	1FE
30231G-BF-8	EXXON MOBIL CORP SENIOR CORP BND 4.227		05/13/2020	DIRECT		4,397,850	3,750,000	3,739,028	3,739,028		52		52		3,739,080		658,770	658,770	24,658	03/19/2040	1FE
31431B-AC-3	FEDNAT HOLDING CO SENIOR CORP BND 144A		04/07/2020	DIRECT		3,000,000	3,000,000	3,069,956			(795)		(795)		3,069,161		(69,161)	(69,161)	127,500	03/15/2029	2PL
316599-AE-9	FMIC 2006-3 244 FMIC_06-3 0.665% 11/25		06/25/2020	Paydown		202,313	202,314	109,849	107,729		94,584		94,584		202,313				576	11/25/2036	1FM

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STATEMENT AS OF JUNE 30, 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
32029G-AA-2	FFML_07-FF2 ABS FF2-A1 0.325% 03/25/37		06/23/2020	MORGAN STANLEY & CO. INC		6,762,824	10,169,660	6,762,824							6,763,965		(1,141)	(1,141)	29,652	03/25/2037	1FE
32029G-AA-2	FFML_07-FF2 ABS FF2-A1 0.325% 03/25/37		06/25/2020	Paydown		166,676	166,676	110,839			55,836		55,836		166,676				3,073	03/25/2037	1FE
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		06/25/2020	Paydown		483,610	483,610	311,879	309,470		174,140		174,140		483,610				2,787	03/25/2037	1FM
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D 0.40		06/25/2020	Paydown		146,919	146,919	97,352	95,958		50,961		50,961		146,919				919	03/25/2037	1FM
32051G-M2-8	FHMS 2005-FA11 FHMS_05-FA11 0.735% 0		06/25/2020	Paydown		61,704	61,401	33,221	25,410		36,294		36,294		61,704				461	02/25/2036	1FM
32051G-V4-4	FHMS 06-AA1 SUPSENIORHOLEC006-AA1 3.51		06/01/2020	Paydown		93,326	94,078	89,565	89,008		4,318		4,318		93,326				1,594	04/25/2036	1FM
32052E-AE-9	FHASI 2006-AR3 2A1 FHASI_06-AR3 4.478%		06/01/2020	Paydown		278,781	278,791	177,253	185,621		93,161		93,161		278,781				4,237	11/25/2036	1FM
33735B-BH-7	WACHOVIA CORP CORP BOND 7.574% 08/01/2		05/08/2020	FTN FINANCIAL		3,094,752	2,505,000	3,246,297	3,238,573		(12,478)		(12,478)		3,226,095		(131,343)	(131,343)	53,229	08/01/2026	2FE
34583B-AE-6	ALLERGAN SALES LLC ALLERGANSALSLLC 4		05/14/2020	Tax Free Exchange CITICORP SECURITIES		3,024,560	3,000,000	3,127,320	3,042,095		(17,535)		(17,535)		3,024,560				109,281	02/15/2021	2FE
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY SENIOR CO		05/08/2020	MARKETS		538,740	500,000	549,992	549,674		(1,113)		(1,113)		548,562		(9,822)	(9,822)	8,167	06/15/2025	2FE
35041J-AA-3	FFIN_2019-1A ABS 9-1A A 144A 3.860% 11		06/15/2020	Paydown		309,106	309,106	309,058	309,061		45		45		309,106				4,912	11/15/2034	1FE
36173M-AA-4	GPIM_18-1 SUBABS18-11 1.500% 10/15/60		04/15/2020	Paydown		13,928	13,928	13,928	13,928						13,928				105	10/15/2060	1PL
36173M-AB-2	GPIM_18-1 SUBABS18-11 1.500% 10/15/60		04/15/2020	Paydown		8,705	8,705	8,705	8,704		1		1		8,705				238	10/15/2060	2PL
36186M-AC-5	GMAC MTRGE LNMGM_07-HE3 ABS_07-HE3 2A1		06/25/2020	Paydown		7,578	7,578	1,606	1,426		6,152		6,152		7,578				246	09/25/2037	1FM
362244-AA-3	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-19		06/25/2020	Paydown		33,460	33,460	14,728	12,893		20,568		20,568		33,460				81	12/25/2036	1FM
362256-AB-5	GSAA 2006-16 A2 SENIOR ABS_06-16 A2 0		06/25/2020	Paydown		108,610	108,610	47,855	40,774		67,837		67,837		108,610				664	10/25/2036	1FM
362256-AA-3	GSAA HOME EQUITY TRUST GSAA_07 ABS_07-1		06/25/2020	Paydown		84,143	84,143	41,861	38,596		45,547		45,547		84,143				469	02/25/2037	1FM
362256-AB-1	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		06/25/2020	Paydown		54,302	54,302	27,287	25,178		29,124		29,124		54,302				322	02/25/2037	1FM
362351-AA-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		06/25/2020	Paydown		424,023	424,023	228,912	178,225		245,798		245,798		424,023				2,588	12/25/2046	1FM
362351-AB-4	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-20		06/25/2020	Paydown		772,865	772,865	419,329	371,901		400,963		400,963		772,865				5,081	12/25/2046	1FM
362367-AC-8	GSAA 2006-11 2A2 SENIOR ABS_06-11 2A2		06/25/2020	Paydown		443,079	443,079	212,649	172,563		270,516		270,516		443,079				3,013	07/25/2036	1FM
362367-AD-6	GSAA 2006-11 2A3 ABS_06-11 2A3A 0.685%		06/25/2020	Paydown		185,411	185,411	108,486	80,943		104,468		104,468		185,411				1,404	07/25/2036	1FM
362382-AF-0	GSAA 2006-9 A3 RMBS_06-9 A3 0.345% 06/		06/25/2020	Paydown		172,347	172,347	72,895	60,068		112,278		112,278		172,347				932	06/25/2036	1FM
36249X-AG-7	GS MORTGAGE SECURITIES CORPORA SUB RMBS		06/25/2020	Paydown		254,914	254,914	188,318	166,596		66,596		66,596		254,914				740	11/26/2036	1FM
36249X-AH-5	GS MORTGAGE SECURITIES CORPORA SUBHOLEC		06/25/2020	Paydown		103,196	103,196	79,977	23,219		23,219		23,219		103,196				301	09/26/2036	1FM
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14		06/25/2020	Paydown		154,458	154,458	58,331	51,078		103,380		103,380		154,458				825	09/25/2036	1FM
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO SENIOR CORP		05/11/2020	US BANCORP		631,719	675,000	702,539	702,028		(1,710)		(1,710)		700,318		(68,599)	(68,599)	24,107	07/13/2025	2FE
37045X-BK-1	GENERAL MOTORS FINANCIAL CO SENIOR CORP		05/08/2020	DIRECT		4,782,500	5,000,000	4,987,150	4,993,426		673		673		4,994,098		(211,598)	(211,598)	94,042	05/09/2023	2FE
37045X-CL-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP		05/08/2020	DIRECT		449,306	465,000	483,854	483,277		(1,882)		(1,882)		481,395		(32,089)	(32,089)	7,665	06/19/2023	2FE
37045X-CU-8	GENERAL MOTORS FINANCIAL CO SENIOR CORP		05/08/2020	DIRECT		4,032,195	4,180,000	4,283,074	4,278,832		(13,898)		(13,898)		4,264,935		(232,739)	(232,739)	125,307	07/08/2022	2FE
39539G-AA-0	GPM_06-0H1 GPM_06-0H1 0.365% 01/25/37		06/25/2020	Paydown		20,122	20,122	10,903	11,125		8,997		8,997		20,122				156	01/25/2037	1FM
39539L-AE-1	GPMF 2007-AR2 1A GPMF_07-AR2 0.355% 04		06/25/2020	Paydown		123,249	123,249	79,458	85,988		37,261		37,261		123,249				947	04/25/2047	1FM
402479-CF-4	GULF PIWR CO SENIOR CORP BND 3.300% 05/		06/08/2020	BNP PARIBAS		502,888	465,000	504,254	504,254		(1,025)		(1,025)		503,228		(340)	(340)	8,099	05/30/2027	1FE
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11 0.894% 01/		06/19/2020	Paydown		301,133	326,217	204,587	192,933		108,199		108,199		301,133				2,688	01/19/2035	1FM
41161P-JX-2	HVMLT 2004-11 1A HVMLT_04-11 0.894% 01/		06/19/2020	Paydown		185,745	201,217	138,714	137,165		48,580		48,580		185,745				1,658	01/19/2035	2FM
41161Y-AC-4	HVMLT_06-7 CMO_06-7 2A1A 0.594% 09/19/		06/19/2020	Paydown		47,630	48,533	31,659	35,654		11,976		11,976		47,630				805	09/19/2046	1FM
41161Y-AC-4	HVMLT_06-7 CMO_06-7 2A1A 0.594% 09/19/		06/19/2020	Paydown		143,508	146,227	136,347	136,603		6,905		6,905		143,508				920	09/19/2046	3FM
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9		06/19/2020	Paydown		872,679	956,333	739,931	729,381		143,298		143,298		872,679				7,568	11/19/2036	1FM
41162D-AA-7	HARBORVIEW MORTGAGE LOAN TRUST ABS T_06		06/19/2020	Paydown		34,705	32,078	25,823	8,882		8,882		8,882		34,705				11	12/19/2036	1FE
41162D-AD-1	HARBORVIEW MORTGAGE LOAN TRUST ABS -12-2		06/19/2020	Paydown		71,762	71,231	60,191	11,572		11,572		11,572		71,762				81	12/19/2036	1FM
41162D-AD-1	HARBORVIEW MORTGAGE LOAN TRUST ABS -12-2		05/19/2020	Paydown		90,909	95,017	80,289	10,620		10,620		10,620		90,909				73	12/19/2036	1FE
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12		06/19/2020	Paydown		198,924	198,924	135,338	152,734		46,190		46,190		198,924				1,535	01/19/2038	1FM
41162G-AA-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-		06/19/2020	Paydown		47,819	47,380	29,779	32,717		15,101		15,101		47,819				477	12/19/2036	1FM
41162N-AC-1	HVMLT 2006-14 2A 06-14-2A1A 0.344% 01/		06/19/2020	Paydown		725,217	725,217	561,703	597,200		128,017		128,017		725,217				4,393	01/25/2047	1FM
411640-AB-1	HVMLT_07-7 RMBS_07-7 2A1A 1.185% 10/25		06/25/2020	Paydown		115,658	115,658	85,732	95,398		20,260		20,260		115,658				1,464	10/25/2037	1FM
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		06/25/2020	Paydown		480,425	525,580	440,706	445,332		35,093		35,093		480,425				3,122	04/27/2037	1FM
41164L-AB-5	HVMLT_07-2 WHOLE CMO_07-2 0.345% 05/25		06/25/2020	Paydown		128,312	142,260	84,459	91,526		36,785		36,785		128,312				1,087	05/25/2038	1FM
41164M-AC-1	HARBORVIEW MOT TST HVMLT_07-1 CMO_07-1 2		06/19/2020	Paydown		55,131	55,131	46,984	48,557		6,574		6,574		55,131				574	03/19/2037	1FM
41164U-AB-5	HVMLT 2007-3 2A1 HVMLT_07-3 0.394% 05/		06/19/2020	Paydown		228,576	228,576	132,853	169,232		59,284										

STATEMENT AS OF JUNE 30, 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
42806D-CG-2	HERTZ VEHICLE FINANCING 11 LP ABS 11 19-		06/25/2020	Various		18,640,802	22,651,500	18,432,658	5,712,812		475,206		475,206		18,924,426		(283,624)	(283,624)	454,435	03/25/2023	5FE
42806D-CX-3	HVF11 19-2 ABS 19-2A_C 4.260% 05/25/25		06/19/2020	CREDIT SUISSE ZURICH		887,500	1,000,000	1,033,438	1,032,163		(3,259)		(3,259)		1,028,904		(141,404)	(141,404)	21,063	05/25/2025	4FE
42806D-CQ-0	HERTZ VEHICLE FINANCING LLC HE ABS Z 19-		06/17/2020	BK AMER MERRILL LYNCH		8,209,375	9,250,000	9,249,833	9,249,946		95		95		9,249,041		(1,039,666)	(1,039,666)	153,350	12/26/2025	4FE
42806D-CR-8	HERTZ VEHICLE FINANCING LLC HE ABS 19-3A		06/30/2020	CREDIT SUISSE ZURICH		7,010,000	8,500,000	8,358,555	8,361,432		1,727		1,727		8,363,159		(1,353,159)	(1,353,159)	254,236	12/26/2025	6FE
437084-VJ-2	HEAT_06-4 ABS -4-1A1 0.505% 08/25/36		06/25/2020	Paydown		160,175	160,175	156,283			3,892		3,892		160,175				120	08/25/2036	1FE
43739E-CN-5	HMBT 2006-1 2A1 RMBS_06-1 2A1 3.343% 0		06/01/2020	Paydown		321,948	322,007	261,803	248,262		73,687		73,687		321,948				5,695	04/25/2037	1FM
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM ABS 18-1		04/15/2020	Paydown		408	408	408	404		4		4		408				8	12/15/2038	1FE
45254N-LL-9	IMPAC CMB TRUST IMM_04-10 ABS 10 2A 0		06/25/2020	Paydown		232,891	232,891	216,589	215,593		17,298		17,298		232,891				1,903	03/25/2035	1FM
45255R-AC-1	IMPAC SECURED ASSETS CORP IMSA ABS 06-3		06/25/2020	Paydown		254,873	240,350	192,977	194,934		59,939		59,939		254,873				1,626	11/25/2036	1FM
452570-AA-2	IMSA_07-2 SUPSEN RMBS 2007-2 1A1A 0.29		06/25/2020	Paydown		623,269	652,457	370,032	304,054		319,215		319,215		623,269				3,864	05/26/2037	1FM
45257E-AC-8	IMPAC SECURED ASSETS CORP IMSA ABS 5-1A		06/25/2020	Paydown		367,481	367,477	308,179			59,303		59,303		367,481				1,208	02/25/2037	1FM
45660L-JH-3	AMERICAN ENERGY-PERMIAN BASIN RMBS R8-1A		06/25/2020	Paydown		210,596	157,519	115,777			94,819		94,819		210,596				546	04/25/2035	1FE
45660L-JH-3	AMERICAN ENERGY-PERMIAN BASIN RMBS R8-1A		04/27/2020	Paydown		106,862	106,222	78,073			28,789		28,789		106,862				140	04/25/2035	5FE
45660L-RE-1	INDX 2005-AR13 4 CMO_05-A13 4A1 3.405%		06/01/2020	Paydown		24,062	25,172	18,052	17,109		6,953		6,953		24,062				389	08/25/2035	1FM
456612-AA-8	INDA_2006-AR6 ABS AR6_1A 2.424% 06/25/		06/01/2020	Paydown		333,916	366,372	335,918	343,358		(9,442)		(9,442)		333,916				4,631	06/25/2046	3FM
45668G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14 0.385%		06/25/2020	Paydown		608,184	608,184	467,870	475,044		133,139		133,139		608,184				3,747	11/25/2046	1FM
45668W-AC-1	INDX_07-FLX1 RMBS 7-FLX1 0.435% 02/25/		06/25/2020	Paydown		99,422	99,422	69,595			29,827		29,827		99,422				150	02/25/2037	1FM
45669W-AA-4	INDX_2007-FLX5 1 RMBS_07-FL5 1A1 0.375		06/25/2020	Paydown		921,542	920,739	814,056	822,826		98,716		98,716		921,542				5,818	08/25/2037	1FM
45670B-AQ-2	INDA_2007-AR21 WHOLE CMO AR21_8 3.677%		06/01/2020	Paydown		796,033	795,914	790,940	808,091		(12,058)		(12,058)		796,033				11,244	09/25/2037	2FM
45673B-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		06/15/2020	Redemption 100.0000		87,751	87,751	87,751	87,751						87,751				3,617	12/15/2067	1FE
45673B-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		06/15/2020	Redemption 100.0000		27,619	27,619	27,619	27,619						27,619				1,139	03/31/2067	1FE
458140-BG-4	INTEL CORPORATION 3.734% 12/08/47		05/08/2020	BA SECURITIES		13,298,836	11,800,000	11,953,053	11,948,368		(1,156)		(1,156)		11,947,211		1,351,625	1,351,625	188,484	12/08/2047	1FE
462613-AM-2	IPALCO ENTERPRISES INC SECURED CORP BND		05/08/2020	JANE STREET CAPITAL		356,949	340,000	351,040	350,789		(815)		(815)		349,974		6,975	6,975	8,771	09/01/2024	2FE
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SEC SUB CMBS		06/01/2020	Paydown		1,560		1,560			(1,379)		(1,379)						108	03/15/2050	1FE
46627B-BR-8	JP MORGAN ALTERNATIVE LOAN T RMBS 7-A2B		06/01/2020	Paydown		316,179	316,205	311,462	308,955		7,224		7,224		316,179				5,569	05/25/2037	3FM
46647P-AX-4	JPMORGAN CHASE & CO SENIOR CORP BND 4.		05/08/2020			4,891,164	4,300,000	4,353,277	4,348,983		(1,654)		(1,654)		4,347,329		543,835	543,835	83,487	12/05/2029	1FE
46650T-AZ-5	JPMIT 2019-2 ABS 19-2_B3 4.637% 08/25/		06/01/2020	Paydown		24,319	24,319	25,002	24,968		(649)		(649)		24,319				463	08/25/2049	1FM
478160-BY-9	JOHNSON & JOHNSON SENIOR CORP BND 2.45		04/27/2020	US BANCORP		2,785,420	2,580,000	2,746,671	2,744,644		(2,182)		(2,182)		2,742,462		42,958	42,958	10,008	03/01/2026	1FE
482480-AE-0	KLA-TENCOR CORP SENIOR CORP BND 4.650%		05/08/2020	SUSQUEHANNA PARTNERS		553,345	500,000	547,665	546,571		(3,499)		(3,499)		543,072		10,273	10,273	12,335	11/01/2024	2FE
49456B-AM-3	KINDER MORGAN INC SENIOR CORP BND 3.15		05/08/2020	SUSQUEHANNA PARTNERS		1,022,960	1,000,000	1,020,314	1,019,601		(2,336)		(2,336)		1,017,266		5,694	5,694	25,988	01/15/2023	2FE
502431-AA-7	HARRIS CORPORATION SENIOR CORP BND 144A		05/05/2020	Tax Free Exchange		3,671,829	3,647,000	3,710,688	3,687,926		(16,098)		(16,098)		3,671,829				130,380	02/15/2021	2FE
525161-AA-3	LEHMANXSTRUSTLXS_06-GP4 ABS 4-1A1 0.39		06/25/2020	Paydown		18,571	18,571	16,621			1,950		1,950		18,571				16	08/25/2046	1FE
525161-AA-3	LEHMANXSTRUSTLXS_06-GP4 ABS 4-1A1 0.39		05/26/2020	Paydown		40,535	41,099	36,784			3,751		3,751		40,535				23	08/25/2046	5FE
525221-CW-5	LEHMAN XS TRUST LXS_05-6 ABS 6-1A4 0.9		06/25/2020	Paydown		94,759	94,759	83,269			11,490		11,490		94,759				377	11/25/2035	1FE
525221-ET-0	LEHMAN XS TRUST LXS_05-7N SENIOR ABS 05-		05/26/2020	Paydown		69,974	151,503	127,713	135,643		(65,669)		(65,669)		69,974				1,143	12/25/2035	1FM
525221-ET-0	LEHMAN XS TRUST LXS_05-7N SENIOR ABS 05-		06/25/2020	Paydown		10,401	10,751	9,063	9,626		776		776		10,401				91	12/25/2035	2FM
525221-HA-8	LEHMAN XS TRUST LXS_06-2N CMO_06-2N 1A1		06/25/2020	Paydown		176,024	186,090	111,488	133,013		43,012		43,012		176,024				1,696	02/25/2046	1FM
525221-JT-5	LXS 2006-5 RMBS LXS_06 5 1A1A 0.395% 0		06/25/2020	Paydown		225,749	221,041	215,928	198,353		27,395		27,395		225,749				1,618	04/25/2036	1FM
525226-AJ-5	LXS 2006-12N A32 RMBS_06-12N A32A 0.38		06/25/2020	Paydown		122,423	122,423	117,957			4,686		4,686		122,423				786	08/25/2046	1FM
525226-AL-0	LXS 2006-12N A4A LXS_06-12N 0.505% 08/		06/25/2020	Paydown			(6,428)	(4,147)	(4,297)		4,297		4,297						29	08/25/2046	1FM
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A 0.360		06/25/2020	Paydown		210,638	194,778	148,640	161,299		49,340		49,340		210,638				1,408	08/25/2046	1FM
525227-AK-0	LEHMAN XS TRUST LXS_06-GP2 SUPSENABS06-G		06/25/2020	Paydown		460,017	438,727	432,863	433,135		26,882		26,882		460,017				2,885	06/25/2046	1FM
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N 0.485% 07/		06/25/2020	Paydown			(373)	(300)	(302)		302		302						2	07/25/2046	1FM
52522D-AM-3	LXS 2006-16N A4A LXS_06-16N 0.375% 11/		06/25/2020	Paydown		497,517	497,517	337,858	362,933		134,584		134,584		497,517				3,779	11/25/2046	1FM
52522W-AG-4	LXS 2006-11 2A3 ABS_06-11-2A3 6.940% 0		04/01/2020	Paydown			(1,792)	(1,570)	(1,606)		1,606		1,606						22	06/25/2046	1FM
52524G-AA-0	LXS 2007-7N 1A1A CMO_07-7N 1A1A 0.405		06/25/2020	Paydown		136,955	173,431	132,628	57,761		(68)		(68)		136,955				666	06/25/2047	1FM
52524G-AA-0	LXS 2007-7N 1A1A CMO_07-7N 1A1A 0.405		06/25/2020	Paydown		110,800	143,788	127,420	133,047		(22,247)		(22,247)		110,800				1,124	06/25/2047	2FM
52524G-AC-6	LXS 2007-7N 1A2 LXS_07-7N 0.425% 06/25		06/25/2020	Paydown		9,557	12,402	10,065	10,733		(1,176)		(1,176)		9,557				77	06/25/2047	1FM
52524H-AF-7	LXS_07-4N ABS 4N-2A 0.385% 03/25/47		06/25/2020	Paydown		593,478	591,382	472,101			121,377		121,377</								

STATEMENT AS OF JUNE 30, 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	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
52525B-AD-4	LXS_07-16N LXS 07-16N 2A2 1.035% 09/25		06/25/2020	Paydown		312,575	312,575	236,013	240,008		72,567		72,567		312,575				2,860	09/25/2047	1FM
534187-BA-6	LINCOLN NATIONAL CORPORATION CORP BND		06/02/2020	DIRECT		1,453,109	1,131,000	1,470,620	1,456,254	(3,997)		(3,997)		1,452,258			851	851	36,726	06/15/2040	2FE
53958T-AB-3	LSST_18-A SENIORABS18-A144A 2.991% 07/		04/27/2020	Paydown		1,133,832	1,133,832	1,093,849	1,095,744		38,088		38,088		1,133,832				22,538	07/26/2038	1FE
542514-EA-8	LBMLT_03-3 LBMLT_03-3 1.310% 07/25/33		06/25/2020	Paydown		8,871	8,871	8,613	8,644		227		227		8,871				91	07/25/2033	1FM
54251T-AD-1	LONG BEACH LOAN TST LBMLT_06-7 ABS LBMLT		06/25/2020	Paydown		378,673	378,673	179,928	161,027		217,646		217,646		378,673				2,908	08/25/2036	1FM
550279-AM-5	LUMINENT MORTGAGE TRUST LUM_06 RMBS_06-1		06/25/2020	Paydown		74,268	68,089	49,149	53,095		21,173		21,173		74,268				567	04/25/2036	1FM
55027X-AA-8	LUMINENT MORTGAGE TRUST LUM_06 CMO_06-5		06/25/2020	Paydown		161,787	179,404	89,420	100,218		61,569		61,569		161,787				1,553	07/25/2036	1FM
55028C-AA-3	LUMINENT MORTGAGE TRUST LUM_07 RMBS LUM		06/25/2020	Paydown		67,252	64,360	46,529	48,118		19,134		19,134		67,252				539	11/25/2036	1FM
55283L-AA-3	MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A		06/15/2020	Paydown		21,226	21,226	21,225	21,225		1		1		21,226				346	03/15/2044	1
576429-AA-2	MARM 2007-2 A1 MARM 07-2 0.335% 03/25/		06/25/2020	Paydown		106,988	106,988	78,602	77,807		29,181		29,181		106,988				814	08/09/2026	1FM
576433-G7-5	MARM_06-0A1 SENIORABS06-0A1 3.380% 04/		06/01/2020	Paydown		75,118	71,725	68,354	69,346		5,772		5,772		75,118				1,179	04/25/2046	1FM
576433-G8-3	MARM 2006-0A1 3A ABS_06-0A1 3A1 2.444%		06/01/2020	Paydown		927,243	1,192,193	848,191	941,627	(14,383)			(14,383)		927,243				14,971	04/25/2046	1FM
585055-BR-6	MEDTRONIC INC SENIOR CORP BND 3.150% 0		04/14/2020	JANE STREET CAPITAL		703,357	675,000	701,087	700,171	(531)		(531)		699,640			3,717	3,717	1,772	03/15/2022	1FE
59020U-3Y-9	MERRILLYNCHMORTGAGEINVESTO SENIOR ABS 2		06/25/2020	Paydown		144,407	144,407	106,861	107,800		37,546		37,546		144,407				163	01/25/2037	1FM
59023T-AA-3	MERRILL LYNCH ALTERNATIVE NOTE MANA_07-0		06/25/2020	Paydown		232,481	232,481	170,140	197,413		35,069		35,069		232,481				3,958	02/25/2037	1FM
59024F-AF-1	MANA_2007-A2 SENIORABS2007-A2 0.485% 0		06/25/2020	Paydown		192,879	192,879	84,382	79,520		113,359		113,359		192,879				997	03/25/2037	1FM
59024J-AA-4	MERRILL LYNCH ALTERNATIVE NOTE SENIORABS		06/25/2020	Paydown		181,887	181,887	166,017	168,208		13,679		13,679		181,887				1,130	07/25/2047	1FM
59025E-AT-3	MANA 2007-0AR4 A MLA_07-0A4 0.635% 08/		06/25/2020	Paydown		96,966	88,951	53,750	58,714		38,252		38,252		96,966				901	08/25/2037	1FM
59217G-AX-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		04/16/2020	AMHERST PIERPONT SECUI		1,345,504	1,307,000	1,344,840	1,344,810	(3,659)		(3,659)		1,341,152		4,353	4,353	30,497	01/10/2023	1FE	
59217G-CT-4	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		04/27/2020	INC		647,622	600,000	634,178	633,891	(670)		(670)		633,221		14,401	14,401	6,420	01/11/2024	1FE	
594918-BR-4	MICROSOFT CORPORATION SENIOR CORP BND		04/27/2020	WELLS FARGO SECURITIES		2,059,046	1,915,000	2,035,074	2,033,726	(1,452)		(1,452)		2,032,273		26,773	26,773	10,213	08/08/2026	1FE	
617451-ER-6	MORGAN STANLEY CAPITAL I TRUST MSAC_06-H		06/25/2020	Paydown		77,822	77,822	75,526	75,931		1,891		1,891		77,822				535	03/25/2036	1FM
61746B-CY-0	MORGAN STANLEY CORP BND 6.250% 08/09/2		05/08/2020	SUSQUEHANNA PARTNERS		1,860,630	1,500,000	1,886,025	1,881,944	(6,592)		(6,592)		1,875,352		(14,722)	(14,722)	24,219	08/09/2026	2FE	
61751J-AC-1	MSM 2007-5AX 2A2 ABS_07-5AX 2A2 0.485%		06/25/2020	Paydown		190,687	190,687	97,290	97,100		113,587		113,587		190,687				892	02/25/2037	1FM
61751J-AA-9	MSM 2007-6XS 1A1 WHOLE CMO 07-6XS 0.69		06/25/2020	Paydown		35,928	35,928	17,335	18,593		18,593		18,593		35,928				26	02/25/2047	1FM
61754H-AC-6	MORGAN STANLEY MORTGAGE LOAN T ABS 7-7AX		06/25/2020	Paydown		277,360	277,360	111,291	111,291		166,069		166,069		277,360				972	04/25/2037	1FE
61756V-AC-3	MSM 2007-14AR 1A WHOLE CMO 07-14AR 4.0		06/01/2020	Paydown		1,572	1,584	1,075	1,101		470		470		1,572				24	10/25/2037	1FM
61762B-BB-0	MORGAN STANLEY REPERM TRUST M RMBS R3 4		06/01/2020	Paydown		31,048	31,048	25,752	27,026		(27,188)		(27,188)		31,048				85	12/26/2036	1FM
61764A-AH-8	MSFR_2014-R6 IHOLECMO2014-R6 3.842% 09		06/01/2020	Paydown		32,505	30,510	30,340	30,340		(30,340)		(30,340)		32,505				641	09/26/2035	3FM
61764P-BC-5	MSBAM_14-C19 SUB CMBS 14-C19 LINC2 144A		06/01/2020	Paydown		12,321	12,321	12,284	12,300		22		22		12,321				225	12/17/2046	1FM
61767Y-BA-7	MSC_18-H3 SENIORCMBS18-H3 0.994% 07/15		06/01/2020	Paydown		865	865	756	756		(756)		(756)		865				52	07/15/2051	1FE
61945C-AE-3	MOSAIC CO MOSAIC CO 5.625% 11/15/43		04/22/2020	Various		2,936,267	2,925,000	3,433,716	3,386,628	(3,533)		(3,533)		3,383,095		(446,828)	(446,828)	72,668	11/15/2043	2FE	
61946C-AA-0	MSAIC 2019-1A ABS 19-1A_A 4.370% 12/21		06/20/2020	Paydown		741,289	741,289	746,216	746,500	(5,211)		(5,211)		741,289				13,394	12/21/2043	1FE	
63254A-AW-8	NATIONAL AUSTRALIA BANK LTD NE SENIOR C		04/27/2020	WELLS FARGO SECURITIES		1,740,834	1,700,000	1,746,424	1,744,935	(1,603)		(1,603)		1,743,331		(2,497)	(2,497)	18,417	05/22/2022	1FE	
63543T-AL-2	NATIONAL COLGTE STD LN 2005-3 NCSLT 05-3		06/25/2020	Paydown		731,533	731,533	440,749	588,645		142,889		142,889		731,533				4,837	10/25/2033	4FE
643528-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		06/01/2020	Paydown		9,813	9,813	4,931	4,798		5,015		5,015		9,813				79	07/25/2036	1FM
643528-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		06/01/2020	Paydown		414,676	414,676	208,375	202,278		212,398		212,398		414,676				3,654	07/25/2036	1FM
643528-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1-		06/01/2020	Paydown		411,258	411,258	203,107	191,792		219,466		219,466		411,258				3,624	07/25/2036	1FM
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		06/01/2020	Paydown		25,157	25,157	12,641	12,277		12,880		12,880		25,157				216	07/25/2036	1FM
643529-AF-7	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		06/01/2020	Paydown		326,578	326,578	181,251	170,925		155,653		155,653		326,578				3,135	10/25/2036	1FM
64828C-DL-0	NEW RESI MORT LN TST NRZT_18-2 3.546%		06/01/2020	Paydown		153,173	153,173	140,179	141,711		11,462		11,462		153,173				2,278	02/25/2058	1FM
64828C-EC-9	NRZT 2018-2A 2.546% 02/25/58		06/01/2020	Paydown		97,468	97,468	81,382	84,145		13,322		13,322		97,468				1,043	02/25/2058	1FM
64828G-AS-9	NEW RESIDENTIAL MORTGAGE LOAN RMBS 019-6		06/01/2020	Paydown		200,879	200,879	217,259	212,210		(11,331)		(11,331)		200,879				3,619	09/25/2059	1FM
64829J-AN-3	NRZT 17-1A ABS 17-1A B1 144A 4.500% 0		06/01/2020	Paydown		171,945	171,945	173,750	176,525		(4,580)		(4,580)		171,945				3,224	02/25/2057	1FM
64829V-AE-6	NRZT_18-RPL1 SUBIHOLECMO18RPL144A 3.9		05/01/2020	AMHERST PIERPONT SECUI		10,450,825	10,283,715	10,485,428	10,470,803	(6,548)		(6,548)		10,464,255		(13,430)	(13,430)	(81,935)	12/25/2057	1FM	
64830D-AV-5	NRZT_2019-2A RMBS -2A B2 144A 4.250%		05/18/2020	BARCLAYS CAPITAL		102,072	102,072	104,074	103,928	(1,857)		(1,857)		102,072				1,627	12/25/2057	1FM	
64830D-AV-5	NRZT_2019-2A RMBS -2A B2 144A 4.250%		06/01/2020	Paydown		152,935	152,935	155,490	152,935	(2,367)		(2,367)		152,935				2,867	12/25/2057	1FM	
64830D-BE-2	NRZT_2019-2A WHOLE CMO -2A B3 144A 4.5		06/01/2020	Paydown		156,786	156,786	154,256	154,433		2,353		2,353		156,786				2,976	12/25/2057	1FM
64830D-BQ-5	NRZT_2019-2A RMBS 2A B4A 144A 4.542%		06/01/2020	Paydown		123,182	123,182	114,062	114,502		8,680		8,680		123,182</						

STATEMENT AS OF JUNE 30, 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
64830T-AS-7	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		06/01/2020	Paydown		255,508	255,508	269,613			(14,105)		(14,105)		255,508				4,252	10/25/2059	1FE
64830T-BB-3	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		06/01/2020	Paydown		388,382	388,382	410,649			(22,267)		(22,267)		388,382				6,867	10/25/2059	1FE
64830T-BJ-6	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		06/01/2020	Paydown		408,813	408,813	431,464			(22,651)		(22,651)		408,813				7,653	10/25/2059	1FE
64830T-BW-7	NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B4		06/01/2020	Paydown		245,284	245,284	229,546			15,738		15,738		245,284				3,049	10/25/2059	1FE
64830T-CE-6	NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B5		06/01/2020	Paydown		102,203	102,203	86,075			16,128		16,128		102,203				953	10/25/2059	1FE
65539C-BF-2	NMFR 11-4RA MEZZANINIHOLECMO11-4R144A		05/01/2020	Paydown		23,795	16,563	16,473			(16,473)		(16,473)						388	12/26/2035	1FM
66705R-AA-7	NEF 16-1 ABS 2016-1 144A 1.435% 05/27/		06/25/2020	Paydown		323,923	323,923	309,295	310,740		13,182		13,182		323,923				3,454	05/27/2036	1FE
66988U-AA-8	NOVASTAR HOME EQUITY LOAN NHLE ABS 6-MTA		06/25/2020	Paydown		124,891	124,891	61,665			63,226		63,226		124,891				247	09/25/2046	1FE
66989H-AG-3	NOVARTIS CAPITAL CORP SENIOR CORP BND		04/27/2020	BNP PARIBAS		874,240	800,000	868,813	867,656		(1,246)		(1,246)		866,409		7,831	7,831	12,996	05/06/2024	1FE
				Redemption	100.0000																
677071-AW-2	OHANA MILITARY QINTYS LLC HAWA SRSEC COR		04/01/2020			6,033	6,033	6,586	6,580		(12)		(12)		6,567		(535)	(535)	161	10/01/2051	1FE
68383N-DW-0	OPTEUM MORTGAGE ACCEPTANCE COR CMO 06-1		06/25/2020	Paydown		925,490	925,490	675,648	681,990		243,500		243,500		925,490				7,974	04/25/2036	1FM
68389X-AE-5	ORACLE CORPORATION CORP BND 6.500% 04/		05/13/2020	GOLDMAN SACHS & CO.		2,153,366	1,476,000	1,918,416	1,895,172		(5,703)		(5,703)		1,899,469		263,897	263,897	55,965	04/15/2028	1FE
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR CORP BND		06/08/2020			2,755,244	2,400,000	2,595,576	2,597,249		(37)		(37)		2,597,212		158,032	158,032	41,075	05/15/2036	2FE
69362B-AJ-1	PSEG POWER LLC CORP BND 8.625% 04/15/3		04/07/2020	DIRECT		2,600,000	2,000,000	2,614,760	2,569,480		(10,127)		(10,127)		2,559,353		40,647	40,647	83,375	04/15/2031	2FE
				MILLENNIUM ADVISORS, LLC																	
717081-EA-7	PFIZER INC SENIOR CORP BND 3.000% 12/1		04/27/2020			697,581	625,000	690,867	690,198		(720)		(720)		689,477		8,104	8,104	6,927	12/15/2026	1FE
72703P-AB-9	PLANET FITNESS MASTER ISR LLC ABS18-1A14		05/28/2020	GUGGENHEIM		448,175	492,500	492,500	492,498		2		2		492,500		(44,325)	(44,325)	11,235	09/05/2048	2FE
				MORGAN STANLEY & CO. INC																	
742718-ER-6	PROCTER & GAMBLE COMPANY SENIOR CORP BND		04/27/2020			1,084,280	1,000,000	1,074,018	1,073,253		(824)		(824)		1,072,428		11,852	11,852	11,910	11/03/2026	1FE
742718-EU-9	PROCTER & GAMBLE COMPANY SENIOR CORP BND		04/14/2020	WELLS FARGO SECURITIES		2,230,518	2,150,000	2,205,894	2,204,255		(945)		(945)		2,203,310		27,208	27,208	8,218	08/11/2022	1FE
74456Q-BP-0	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		04/27/2020	Various		1,004,458	1,000,000	1,006,050	1,005,593		(472)		(472)		1,005,120		(662)	(662)	2,201	03/15/2021	1FE
747525-AD-5	QUALCOMM INCORPORATED SENIOR CORP BND		05/20/2020	Maturity		4,499,000	4,499,000	4,475,920	4,491,073		7,927		7,927		4,499,000				50,614	05/20/2020	1FE
748940-AA-1	RESIDENTIAL FUNDING MTG SEC RF RFMS1 06-		06/01/2020	Paydown		22,394	35,880	28,194	28,807		(6,413)		(6,413)		22,394				905	06/25/2036	1FM
74922H-AA-0	RALI 2007-QH1 A1 WHOLE CMO 07-QH1 A1 0		06/25/2020	Paydown		319,685	319,685	235,353	238,489		81,196		81,196		319,685				2,513	02/25/2037	1FM
74922K-AH-8	RALI 07-QS1 RALI 07-QS1 0.545% 01/25/3		06/25/2020	Paydown		121,350	259,994	137,393	151,559		(30,210)		(30,210)		121,350				2,272	01/25/2037	1FM
74927U-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMBS 05-A		06/01/2020	Paydown		38,797	38,854	38,660	38,896		(100)		(100)		38,797				1,010	04/25/2035	3FM
74928X-AF-8	RBSR 09-6 RMBS 09-6 1A2 144A 3.635% 01		05/26/2020	Paydown		(3,353)	(2,704)	(2,826)	(2,826)										43	01/26/2036	1FM
74958V-AA-6	RESI FNDG MTG SEC RFMS1 07-S9 WHOLE CMO		06/01/2020	Paydown		75,018	92,103	67,179	64,591		10,427		10,427		75,018				2,251	10/25/2037	1FM
74958W-AB-2	RFMS2 2007-SA1 WHOLE CMO 7-SA1.2 4.356		06/01/2020	Paydown		10,939	93,167	79,250	77,946		(67,007)		(67,007)		10,939				1,712	02/25/2037	3FM
75114G-AC-3	RALI 2006-Q04 2A RMBS 06-Q04 2A1 0.375		06/25/2020	Paydown		226,871	226,871	216,819	216,988		9,882		9,882		226,871				1,421	04/25/2046	1FM
751150-AH-6	RALI 2006-Q07 3A RALI 06-Q07 0.390% 09		06/25/2020	Paydown		148,710	146,976	102,006	109,964		38,745		38,745		148,710				1,149	09/25/2046	1FM
751150-AJ-2	RALI 2006-Q07 3A RMBS 06-Q07 3A3 0.490		06/25/2020	Paydown				(1,527)	(1,859)										22	09/25/2046	1FM
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC CMBS 06-Q		06/25/2020	Paydown		43,862	43,862	26,701	27,668		16,194		16,194		43,862				332	01/25/2037	1FM
75115A-AA-9	RESIDENTIAL ACCREDIT LOANS INC RMBS 06-Q		06/01/2020	Paydown		86,479	162,075	130,243	131,652		(45,173)		(45,173)		86,479				4,142	08/25/2036	1FM
75115A-AB-7	RALI 2006-QS8 A2 RALI 06-QS8 6.000% 08		06/01/2020	Paydown		53,325	99,939	80,948	81,798		(28,473)		(28,473)		53,325				2,554	08/25/2036	1FM
75115A-AC-5	RALI 2006-QS8 A3 RFMS1 06-QS8 6.000% 0		06/01/2020	Paydown		2,485	4,658	3,559	3,717		(1,232)		(1,232)		2,485				119	08/25/2036	1FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 06-Q		06/25/2020	Paydown		698,846	698,846	573,452	579,610		119,237		119,237		698,846				4,941	12/25/2036	1FM
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 07-QS		06/25/2020	Paydown		180,820	368,477	215,739	227,648		(46,828)		(46,828)		180,820				3,119	04/25/2037	1FM
75116C-AM-8	RALI 2007-QS6 A1 RALI 07-QS6 0.585% 04		06/25/2020	Paydown		74,808	152,446	113,990	113,990		(39,181)		(39,181)		74,808				1,072	04/25/2037	1FM
75281A-AS-8	RANGE RESOURCES CORPORATION SRUNSEC CORP		04/02/2020	DIRECT		241,988	405,000	367,538	372,076		1,359		1,359		373,435		(131,448)	(131,448)	7,733	05/15/2025	4FE
75281A-BA-6	RANGE RESOURCES CORPORATION SENIOR CORP		04/02/2020	DIRECT		509,044	715,000	689,469	694,234		1,559		1,559		695,793		(186,749)	(186,749)	19,960	03/15/2023	4FE
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C RASC 06-K		06/25/2020	Paydown		42,533	42,533	42,412	42,425		109		109		42,533				281	06/25/2036	1FM
755111-BZ-3	RAYTHEON COMPANY SENIOR CORP BND 4.200		06/10/2020	Tax Free Exchange		3,454,745	3,200,000	3,487,008	3,457,642		(2,898)		(2,898)		3,454,745				68,533	12/15/2044	1FE
				MORGAN STANLEY & CO. INC																	
760759-AV-2	REPUBLIC SERVICES INC SENIOR CORP BND		05/14/2020			1,006,670	1,000,000	1,001,080			(25)		(25)		1,001,055		5,615	5,615	5,175	03/01/2030	2FE
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS IN RALI 05-QS		06/25/2020	Paydown		82,655	91,686	57,762	62,757		19,897		19,897		82,655				633	04/25/2035	1FM
76110H-4E-6	RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A		06/01/2020	Paydown		408,973	408,973	407,951	406,794		2,180		2,180		408,973				6,253	04/25/2035	3FM
76110W-7D-2	RASC 2005-KS11 M1 ABS 05-KS11 M11 0.78		06/25/2020	Paydown		692,448	692,448	442,410	605,928		86,520		86,520		692,448				6,741	12/25/2035	1FM
761118-FL-7	RALI RMBS A9-CB3 4.174% 08/25/35		06/01/2020	Paydown		75,955	90,621	76,031			(76)		(76)		75,955				450	08/25/2035	1FM
76111X-YJ-6	RESIDENTIAL FUNDING MORTGAGE S CMO 05-SA		06/01/2020	Paydown		73,527	73,000	56,316	57,503		16,024		16,024		73,527				1,219	09/25/2035	1FM
761120-AC-8	RESIDENTIAL ASSET SECURITIZATION RAST 07-A		06/01/2020	Paydown		10,061	9,766	6,784													

STATEMENT AS OF JUNE 30, 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
78447T-AA-1	SLMA 2013-M1 M1 SLMA 13-M1 3.500% 10/2		04/28/2020	Paydown		1,025,434	1,025,434	1,011,775	1,025,124		310		310		1,025,434				17,945	10/28/2029	2FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC SRSEC CORP		06/22/2020	BARCLAYS CAPITAL		6,427,624	5,600,000	6,141,856	6,080,205		(42,991)		(42,991)		6,037,214		390,410	390,410	255,500	03/01/2025	2FE
78662M-AB-2	SAG 19-1A ABS -1A-A 144A 5.125% 12/01/		06/01/2020	Paydown		172,154	172,154	172,154	172,112		42		42		172,154				3,676	12/01/2023	2PL
816851-BA-6	SEMPRA ENERGY SENIOR CORP BND 3.250% 0		06/08/2020	JANE STREET CAPITAL		451,290	420,000	434,616	434,033		(783)		(783)		433,250		18,040	18,040	6,635	06/15/2027	2FE
81744L-AZ-7	SEQUOIA MORTGAGE TRUST SENT_07-2 0.380		06/20/2020	Paydown		203,447	203,447	158,626	172,830		30,616		30,616		1,251				1,251	06/20/2036	1FM
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS 15-1A A 1		06/15/2020	Paydown		101,104	101,104	100,921	101,046		58		58		101,104				2,033	10/15/2042	1FE
83613F-AC-5	SVHE 2007-0PT5 2A2 SENIOR ABS 07-0PT5 2A		05/26/2020	Paydown		40,136	40,136	33,532	33,563		6,573		6,573		40,136				382	10/25/2037	1FM
85208N-AA-8	SPRINT SPECTRUM CO I / II / III / SECURED C		06/20/2020	Redemption 100.0000		69,625	69,625	69,190	69,377		248		248		69,625				1,170	09/20/2021	2FE
86359B-WC-1	SARM 2004-8 1A2 SARM_04-8 3.981% 07/25		06/01/2020	Paydown		18,854	18,854	15,917	15,128		3,727		3,727		18,854				318	07/25/2034	1FM
86359L-GS-1	STRUCTURED ASSET MORTGAGE INVE SAMI_05-A		06/01/2020	Paydown		8,729	16,546	11,099	11,964		(3,236)		(3,236)		8,729				241	03/25/2046	1FM
86359L-SM-2	STRUCTURED ASSET MORTGAGE INVE RMBS_06-A		06/25/2020	Paydown		39,873	39,873	29,144	29,153		10,720		10,720		39,873				372	02/25/2036	1FM
86360Q-AM-7	SAMI 2006-AR4 5A RMBS_06-AR4-5A1 0.365		06/25/2020	Paydown		1,349,728	1,237,538	1,001,567	1,009,426		340,302		340,302		1,349,728				9,513	06/25/2036	1FM
86360U-AC-0	SAMI_06-AR6 SAMI_06-AR6 0.375% 07/25/3		06/25/2020	Paydown		44,509	44,509	46,531	36,737		7,772		7,772		44,509				573	07/25/2036	1FM
86361H-AA-2	SAMI 2006-AR7 A1 CMO_06-AR7 A1A 0.395%		06/25/2020	Paydown		232,291	238,058	164,675	162,081		70,211		70,211		232,291				2,300	08/25/2036	1FM
86361H-AA-9	SAMI 2006-AR8 A1 CMO_06-AR8 A1A 0.385%		06/25/2020	Paydown		302,491	302,491	215,356	225,629		76,862		76,862		302,491				2,173	10/25/2036	1FM
86745N-AA-6	SUNNIVASOL ISSUERLLCSNVA_20 ABS_20-1A 14		04/30/2020	Paydown		27,947	27,947	27,195	27,195		751		751		27,947				203	02/01/2025	1FE
86772F-AA-9	SUNRUNATLAS ISSUERLCSNVA_19-2 ABS RN_19-2		04/30/2020	Paydown		109,335	109,335	109,381	88,466		(47)		(47)		109,335				1,803	02/01/2055	1FE
86773P-AA-6	SURUNX 19-1 ABS 19-1A_A 144A 3.980% 06		06/30/2020	Paydown		152,426	152,426	152,426	152,426		(73)		(73)		152,426				3,033	06/30/2054	1FE
86803N-AA-5	SNSTR 2018-1 ABS 018-1_A 144A 5.680% 1		05/20/2020	Paydown		947,893	947,893	947,621	946,701		1,192		1,192		947,893				26,920	11/20/2048	1FE
87165B-AD-5	SYNCHRONY FINANCIAL SENIOR CORP BND 4.		05/08/2020	MARKETAXESS CORPORATI		974,700	1,000,000	1,051,739	1,050,528		(3,941)		(3,941)		1,046,587		(71,887)	(71,887)	31,521	08/15/2024	2FE
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		06/01/2020	Paydown		161,818	161,818	75,173	73,982		87,836		87,836		161,818				1,111	03/25/2037	1FM
87244B-AA-6	TGIFUNDINGLLCTGIF_17-1A ABS 7-1-A2 144A		06/05/2020	DIRECT		4,139,290	4,700,000	4,682,375	4,246,906		527		527		4,682,902		(543,612)	(543,612)	101,213	04/30/2047	4FE
87244B-AA-6	TGIFUNDINGLLCTGIF_17-1A ABS 7-1-A2 144A		04/30/2020	Paydown		25,000	25,000	25,000	25,000		94		94		25,000				388	04/30/2047	3FE
87246A-AF-5	TIAA SEASONED COMMERCIAL MORTG TIAAS_07-		06/10/2020	Paydown		325,706	325,706	325,706	325,706						325,706				8,982	08/15/2039	1FM
87342R-AD-6	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		05/25/2020	Paydown		625	625	625	625		63		63		625				7	11/25/2048	2FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		05/25/2020	Paydown		1,250	1,250	1,250	1,249		1		1		1,250				31	11/25/2048	2FE
885220-KV-4	THORNBERG MORTGAGE SECURITIES RMBS -2-A2		06/25/2020	Paydown		283,108	283,210	199,663	199,663		83,445		83,445		283,108				1,967	04/25/2036	1FE
88522A-AC-5	THORNBERG MORTGAGE SECURITIES RMBS -4-A2		06/25/2020	Paydown		118,369	118,369	101,872	101,872		16,498		16,498		118,369				1,124	07/25/2036	1FE
88522A-AC-5	THORNBERG MORTGAGE SECURITIES RMBS -4-A2		04/27/2020	Paydown		28,230	28,230	24,295	24,295		3,934		3,934		28,230				100	07/25/2036	5FE
88579V-BB-6	3M CO SENIOR CORP BND MTN 3.250% 02/1		04/27/2020	TRADEWEB		650,256	600,000	643,514	642,719		(857)		(857)		641,862		8,394	8,394	4,008	02/14/2024	1FE
887389-AJ-3	TIMKEN COMPANY SENIOR COP BND 3.875% 0		06/23/2020	AMHERST PIERPONT SECU		416,136	400,000	414,154	407,415		(765)		(765)		406,651		9,485	9,485	12,658	09/01/2024	2FE
89173H-AE-6	TIMPT_17-2 WHOLE CMO 172 144A 4.142% 04		06/08/2020	BMO Nesbitt Burns		9,950,000	10,000,000	10,334,937	10,324,242		(306)		(306)		10,323,936		(373,936)	(373,936)	219,235	04/25/2057	1FM
891906-AE-9	TOTAL SYSTEM SERVICES INC SENIOR CORP BN		04/27/2020	TRADEWEB		244,299	230,000	241,614	241,247		(1,057)		(1,057)		240,190		4,109	4,109	3,757	06/01/2023	2FE
89236T-DR-3	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		05/26/2020	MARKETS		1,406,951	1,300,000	1,432,249	1,430,931		(2,890)		(2,890)		1,428,041		(21,090)	(21,090)	15,716	01/11/2027	1FE
89655Y-AA-4	TRINITY RAIL LEASING LP TRL_09 ABS2009-1		06/16/2020	Paydown		5,431	5,431	5,960	5,885		(454)		(454)		5,431				134	11/16/2039	2FE
90215L-AA-3	2018 A LTCG SECURITIZATION ISS SENIORABS		06/15/2020	Paydown		25,475	25,475	25,475	25,470		5		5		25,475				485	06/15/2048	1FE
907825-AA-1	UNION PACIFIC RAILROAD COMPANY SECURED C		05/14/2020	Redemption 100.0000		34,400	34,400	35,195	34,914		(514)		(514)		34,400				555	05/14/2026	1FE
90932P-AA-6	UNITED AIRLINES INC 4.000% 04/11/26		04/11/2020	Redemption 100.0000		7,073	7,073	7,335	7,242		(9)		(9)		7,233		(160)	(160)	141	04/11/2026	1FE
91324P-CV-2	UNITEDHEALTH GROUP INC SENIOR CORP BND		05/08/2020	WELLS FARGO SECURITIES		4,805,566	4,414,000	4,258,053	4,290,224		6,524		6,524		4,296,748		508,818	508,818	90,082	03/15/2026	1FE
92345Y-AD-8	VERISK ANALYTICS INC SENIOR CORP BND 4		04/27/2020	J.P. MORGAN SECURITIES		2,844,272	2,602,000	2,791,557	2,787,786		(10,932)		(10,932)		2,776,854		67,419	67,419	38,452	06/15/2025	2FE
92553P-AT-9	VIACOM INC SENIOR CORP BND 4.250% 09/0		04/27/2020	CREDIT SUISSE FIRST		1,356,615	1,300,000	1,374,746	1,372,451		(6,608)		(6,608)		1,365,843		(9,228)	(9,228)	36,373	09/01/2023	2FE
92854V-AA-3	VIVINT SOLAR FINANCING LLC ABS144A 4.7		04/30/2020	Paydown		195,854	195,854	199,893	199,649		(3,795)		(3,795)		195,854				4,632	04/30/2048	1FE
928668-AM-4	VOLKSWAGEN GROUP OF AMERICA F1 SENIOR CO		05/22/2020	Maturity		8,635,000	8,635,000	8,514,542	8,610,569		24,431		24,431		8,635,000				103,260	05/22/2020	2FE
92922F-J2-5	WAMU MORTGAGE PASS-THROUGH CER CMO 05-AR		06/25/2020	Paydown		776	776	732	715		60		60		776				7	04/25/2045	1FM
92922F-U4-8	WAMU MORTGAGE PASS-THROUGH CER CMO 2005-		06/25/2020	Paydown		70,888	70,888	61,040	62,886		8,003		8,003		70,888				714	07/25/2045	1FM
92925C-BA-9	WAMU MPTC WAMU_05-A19 WHOLE CMO 05-AR19		06/25/2020	Paydown		11,636	11,636	9,134	10,497		1,139		1,139		11,636				113	12/25/2045	1FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2020	Paydown		60,545	61,747	37,748	41,897		18,647		18,647		60,545				733	12/25/2046	1FM
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER CMO 07-0A		06/01/2020	Paydown		329,335	329,335	248,566	252,531		76,804		76,804		329,335				3,789	07/25/2047	1FM
92927B-AC-6	WAMU 2007-0A6 2A WAMU_07-0A6 1.990% 07		06/01/2020	Paydown		231,123	210,109	145,866	171,935		59,187		59,187		231,123				2,186	07/25/2047	1FM

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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
92927X-AF-1	WAMU 07-HY6 WHOLE CMO Y6-2A4 2.907% 06		06/01/2020	Paydown		120,373	120,512	105,787					14,586		120,373				661	06/25/2037	1FE
931142-EE-9	WALMART INC SENIOR CORP BND 3.700% 06/		06/08/2020	BA SECURITIES		1,238,360	1,050,000	1,206,450	1,205,143		(3,519)		(3,519)		1,201,624		36,735	36,735	17,698	06/26/2028	1FE
933635-AA-2	WAMU MORTGAGE PASS THROUGH CER CMO 07-0A		06/01/2020	Paydown		287,090	279,911	242,609					44,481		287,090				1,501	03/25/2047	1FM
933635-AB-0	WAMU 2007-0A2 2A WHOLE CMO 07-0A2 1.99		06/01/2020	Paydown		68,683	68,683	50,407					14,341		68,683				647	03/25/2047	1FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2020	Paydown		141,589	141,589	109,279					32,310		141,589				1,733	07/25/2046	1FM
93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2020	Paydown		20,513	24,766	15,321					5,192		20,513				327	09/25/2046	1FM
93364A-AB-8	WAMU 2007-0A3 2A WAMU 07-0A3 2.274% 04		06/01/2020	Paydown		181,597	183,860	129,689					33,102		181,597				1,945	04/25/2047	1FM
93364A-AC-6	WAMU 2007-0A3 2A SUPSEN WHOLE CMO2007-0A		06/01/2020	Paydown		292,661	292,661	250,599	264,804				27,857		292,661				3,097	04/25/2047	1FM
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2020	Paydown		407,192	407,192	314,434	332,297				74,895		407,192				4,341	06/25/2047	1FM
939336-3K-7	WMALMORTGAGEPASS-THROUGHCE RMBS 5-2-1A3		06/25/2020	Paydown		276,875	309,092	221,001					55,874		604				604	04/25/2035	1FM
939336-5V-1	WMALT 2005-4 CB1 WMALT_05-4 0.635% 06/		06/25/2020	Paydown		42,668	43,420	32,619	35,597				7,071		42,668				315	06/25/2035	1FM
939336-X8-1	WAMU 05-AR1 WAMU 05-AR1 0.985% 01/25/4		06/25/2020	Paydown		94,065	94,065	71,960	83,216				10,849		94,065				1,023	01/25/2045	1FM
939336-Z4-8	WAMU MORTGAGE PASS-THROUGH CER SUPENSE		06/01/2020	Paydown		6,879	6,879	7,008	6,982			(103)	(103)		6,879				115	03/25/2035	1FM
93934F-PN-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2020	Paydown		137,445	122,403	123,307					14,138		137,445				1,492	05/25/2046	1FM
93935H-AD-9	WASHINGTON MUTUAL MORTGAGE PAS WMALT_06-		06/25/2020	Paydown		131,225	131,225	57,328	49,778				81,447		131,225				468	09/25/2036	1FM
94353W-AA-3	WAAV_2017-1A ABS2017-1A144A 3.844% 11/		06/15/2020	Paydown		145,076	145,076	146,064	146,031			(956)	(956)		145,076				2,340	11/15/2042	1FE
94974B-GL-8	WELLS FARGO & COMPANY SUB CORP BND 4.3		04/28/2020	Redemption		19,620,900	18,000,000	19,726,002	19,725,472				(67,323)		19,658,149		(37,249)	(37,249)	597,700	07/22/2027	2FE
94985K-AA-5	WFA 07-PA6 WHOLE CMO 07-PA6 4.395% 12/		06/01/2020	Paydown		54,259	54,761	42,913	42,271				11,989		54,259				923	12/28/2037	1FM
94987U-AL-7	WFL 11-RR2 WHOLE CMO 11-RR2-3A2 3.740%		06/01/2020	Paydown		90,339	90,339	92,329	92,197				(1,858)		90,339				1,403	10/27/2035	2FM
94988G-AJ-2	WFMLT 2012-RR2 2 WFMLT 12-RR2 0.418% 0		06/25/2020	Paydown		418,390	418,390	303,881	336,322				82,068		418,390				2,783	08/27/2037	1FM
97650W-AG-3	WINTRUST FINANCIAL CORPORATION SRSUB COR		06/08/2020	Various		777,830	750,000	750,000	750,000						777,830		27,830	27,830	17,286	06/06/2029	2FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC SENIOR CORP		05/19/2020	BARCLAYS CAPITAL		1,932,500	2,000,000	1,942,646	1,948,965			3,404	3,404		1,952,369		(19,869)	(19,869)	53,306	04/29/2025	3FE
98978V-AB-9	ZOETIS INC SENIOR CORP BND 3.250% 02/0		05/08/2020	J.P. MORGAN SECURITIES		11,484,550	11,000,000	11,024,101	11,010,020			(1,178)	(1,178)		11,008,842		475,708	475,708	279,049	02/01/2023	2FE
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		04/30/2020	Redemption	100.0000	94,514	94,514	94,514	94,514						94,514				2,854	01/05/2035	2FE
BGA0FU-CU-1	ATLAS CLO FUNDING I LLC TERMLN		04/30/2020	Redemption	100.0000	1,014,443	1,014,443	1,014,443	1,014,212			231	231		1,014,443				9,717	11/17/2027	2FE
BGA0GB-BL-2	WALGREENS CTL CORP BND 6.650% 08/01/27		06/09/2020	Redemption	100.0000	126,288	126,288	138,703	137,037			(7,306)	(7,306)		129,731		(3,443)	(3,443)	3,391	08/01/2027	2FE
BGA0HK-85-1	SPRING RENEVABLES INVESTMENTS Term loan		04/30/2020	Redemption	100.0000	1,015,905	1,015,905	1,015,905	1,015,905						1,015,905				23,112	06/30/2023	1FE
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		06/01/2020	SPEC FIN		(52,386)	(52,386)	(52,386)	(90,411)				38,025		(52,386)					02/28/2043	1FE
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		06/01/2020	Redemption	100.0000	(42,186)	(42,186)	(42,186)	(138,938)				96,751		(42,186)				(3,295)	02/28/2043	1FE
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		06/25/2020	Redemption	100.0000	3,332,260	3,332,260	3,332,260	2,918,838				416,070		3,332,260				(192,419)	02/28/2043	1FE
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC 0.00		06/30/2020	Paydown		3,652,201	3,652,201	3,652,201	3,652,201						3,652,201				64,930	01/15/2054	1FE
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		06/30/2020	Paydown		474,387	474,387	474,387	474,387						474,387				8,461	01/15/2054	1FE
BGA0LN-HY-7	UBS2018-C14RR TERM LOAN 4.120% 12/15/		05/31/2020	Redemption	100.0000	46,745	46,745	44,356	44,376				1,619		45,995		750	750	689	12/15/2050	1FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		06/25/2020	Various		7,647,195	7,647,195	7,647,195							7,647,195				68,194	04/25/2049	1FE
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		06/25/2020	Various		263,696	263,696	263,696							263,696				2,503	04/25/2049	1FE
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		06/25/2020	Various		439,494	439,494	439,494							439,494				4,663	04/25/2049	2FE
BGA0MX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%		06/25/2020	Various		440,167	440,167	440,167							440,167				14,497	05/25/2049	5FE
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN 3.600%		06/25/2020	Redemption	100.0000	671,303	671,303	670,457	539,950				415		670,873		430	430	9,013	03/25/2045	2FE
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.100%		06/25/2020	Redemption	100.0000	10,479,005	10,479,005	10,466,132	8,485,339				7,862		10,474,014		4,992	4,992	125,097	03/25/2045	1FE
BGA0NS-GE-9	MACT TRUST MACT_19-1 TERM LOAN 0.000%		05/26/2020	Redemption	100.0000	830,103	830,103	830,103	728,890						830,103				288,202	03/25/2045	5FE
BGA0PI-KM-5	INFINITYASSETHOLDINGSLLC3 TERM LOAN		06/15/2020	Various		32,643	32,643	32,643							32,643				366	12/15/2067	1FE
BGA0QA-3N-9	INFINITY LD ASSET HOLDINGS LLC INFINITY		06/15/2020	Redemption	100.0000	14,441	14,441	14,441	14,441						14,441				830	12/31/2067	1FE
BGA0QA-3P-4	INFINITY LD ASSET HOLDINGS LLC INFINITY		06/15/2020	Redemption	100.0000	5,616	5,616	5,616	5,616						5,616				323	12/31/2067	1FE

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STATEMENT AS OF JUNE 30, 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
BGA00A-3R-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		06/15/2020	Various		23,705	23,705	23,705	23,705						23,705				1,009	12/31/2067	1FE
BGA00V-SJ-5	ALTUS GSO TERM LOAN CLASS A TERM LOAN		04/13/2020	Redemption 100.0000		106,160	106,160	106,038	81,645						106,038		122	122	1,116	06/30/2045	1FE
BGA00Z-AL-0	INFINITY LD ASSET HOLDINGS LLC INFINITY		06/15/2020	Various		63,724	63,724	63,724	63,724						63,724				3,656	12/31/2067	1FE
BGA0S4-ZL-0	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		06/25/2020	Various		2,106,259	2,106,259	2,106,259							2,106,259				8,914	02/28/2045	1FE
BGA0S4-ZM-8	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		06/25/2020	Various		1,211,043	1,211,043	1,211,043							1,211,043				5,432	02/28/2045	1FE
BGA0S4-ZT-3	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		06/25/2020	Various		2,272,247	2,272,247	2,272,247							2,272,247				9,544	02/28/2045	1FE
BGA0S4-ZU-0	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		06/25/2020	Various		1,146,153	1,146,153	1,146,153							1,146,153				5,001	02/28/2045	1FE
BGA0SA-X7-9	WELLS FARGO COMMERCIAL MORTGAG TERM LOA		05/31/2020	Redemption 100.0000		45,838	45,838	43,130			1,382				44,512		1,326	1,326	177	02/15/2052	1FE
BGA0ME-H1-8	CREDIT TERMLOAN 3.000% 12/11/50		05/31/2020	Redemption 100.0000		47,255	47,255	34,345	34,514		8,281				42,796		4,459	4,459	474	12/11/2050	1FE
BHM0GB-W0-1	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-		06/10/2020	Redemption 100.0000		55,367	55,367	66,766	65,820		(7,178)				58,642		(3,275)	(3,275)	1,817	09/10/2031	2FE
BHM0MZ-CQ-6	DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL		04/07/2020	Redemption 100.0000		11,531	11,531	11,062	11,091		1				11,093		438	438	206	09/30/2036	1FE
BHM1AN-BZ-5	VERIZON CORPORATE SERVICES GRO VERIZONCO		06/15/2020	Redemption 100.0000		42,293	42,293	41,464	41,534		515				42,049		244	244	674	05/15/2035	2FE
BRTHW1-DE-0	CONSOLIDATED EDISON INC CONSOLIDATEDEDIS		06/30/2020	Redemption 100.0000		12,729	12,729	15,268	14,325		(1,596)				12,729				554	06/30/2022	1FE
BRTHW1-F6-5	GUADALUPE VALLEY ELECTRIC COOP GUADALUPE		06/01/2020	Redemption 100.0000		33,000	33,000	32,788	32,800		200				33,000				642	12/01/2045	1FE
D09088-AB-1	AIR CANADA SECURED CORP BND 144A 4.125	A	06/15/2020	Redemption 100.0000		115,731	115,731	121,167	121,178		(5,447)				115,731				2,387	06/15/2029	1FE
D09089-AA-1	AIR CANADA SECURED CORP BND 144A 4.125	A	05/15/2020			6,916	6,916	7,071	7,005		(89)				6,916				143	05/15/2025	1FE
I1271L-AC-6	BROOKFIELD FINANCE INC SENIORCORPBND 3	A	04/02/2020	DIRECT		758,873	750,000	716,918	720,774		777				721,550		37,322	37,322	20,150	01/25/2028	1FE
56501R-AE-6	MANULIFE FINANCIAL CORP SUB CORP BND 4	A	05/08/2020	BA SECURITIES		2,422,007	2,380,000	2,469,274	2,467,421		(2,112)				2,465,309		(43,302)	(43,302)	20,941	02/24/2032	2FE
725906-AH-4	BARRICK GOLD CORP PLACERDOMEINC. 6.375	A	04/02/2020	MORGAN STANLEY & CO. INC		1,539,533	1,246,000	1,432,303	1,418,122		(2,317)				1,415,804		123,729	123,729	46,777	03/01/2033	2FE
775109-BB-6	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	05/08/2020	MORGAN STANLEY & CO. INC		1,383,131	1,128,000	1,176,105	1,174,542		(395)				1,174,147		208,984	208,984	37,130	03/15/2044	2FE
780082-AD-5	ROYAL BANK OF CANADA SUB CORP BND MTN	A	05/08/2020	MARKETAXESS CORPORATI		2,993,261	2,625,000	3,037,380	3,032,586		(7,744)				3,024,842		(31,580)	(31,580)	35,602	01/27/2026	1FE
780139-KN-4	ROYAL BANK OF CANADA ROYALBANKOFCANADA	A	05/14/2020	INC		3,022,590	3,000,000	2,952,033	2,984,990		6,928				2,991,917		30,673	30,673	36,192	10/26/2020	1FE
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP BND 4	D	05/14/2020	Tax Free Exchange		9,152,492	9,000,000	9,168,480	9,153,791		(1,299)				9,152,492				180,663	06/15/2044	2FE
009349-AX-9	ALS_16-1 ABS -1-AR 5.625% 05/15/34	C	06/15/2020	Paydown		11,807	11,807	11,807	11,811		(5)				11,807				274	05/15/2034	2PL
04686J-AB-7	ATHENE HOLDING LTD SENIOR CORP BND 6.1	D	05/28/2020	WELLS FARGO SECURITIES		5,385,900	5,000,000	4,990,400			114				4,990,514		395,386	395,386	49,542	04/03/2030	2FE
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANK SUB CORP	D	06/08/2020	BNP PARIBAS		5,532,800	5,000,000	5,330,835	5,330,707		(20,511)				5,310,196		222,604	222,604	122,833	05/19/2020	2FE
05964H-AG-0	BANCO SANTANDER SA SPBN CORP BND 3.848	D	05/08/2020	CALYON SECURITIES INC		207,930	200,000	208,235	207,970		(849)				207,121		809	809	4,489	04/12/2023	1FE
06738E-BD-6	BARCLAYS PLC SENIOR CORP BND 4.972% 05	D	04/02/2020	MARKETS		1,065,220	1,000,000	1,025,500	1,023,798		(599)				1,023,199		42,021	42,021	18,921	05/16/2029	2FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D	04/02/2020	DIRECT		551,630	500,000	509,280	508,568		(205)				508,364		43,266	43,266	8,470	12/04/2028	2FE
21684A-AB-2	COOPERATIVE RABOBANK UA RABOBANK NEDERL	D	05/13/2020	BNP PARIBAS		3,204,636	2,423,000	2,726,762	2,716,803		(2,450)				2,714,353		490,282	490,282	63,469	12/01/2043	2FE
21684A-AC-0	COOPERATIVE RABOBANK UA SUB CORP BND	D	05/08/2020	SUSQUEHANNA PARTNERS		1,352,475	1,250,000	1,346,980	1,345,218		(5,735)				1,339,483		12,992	12,992	42,231	08/04/2025	2FE
22845T-AW-9	CRNPT 15-3A ABS 3.269% 12/31/27	D	04/15/2020	Paydown		3,313	3,313	3,313	3,307		6				3,313				67	12/31/2027	1FE
26827E-AA-3	ECAF LTD 2015-1A ABS 3.473% 06/15/40	D	05/15/2020	Paydown		95,383	95,383	95,383	95,383						95,383				1,242	06/15/2040	1FE
28165R-AA-0	EDVES_16-1 ABS_16-1-C 144A 1.435% 05/2	C	06/25/2020	Paydown		572,925	572,925	546,002	559,208		13,718				572,925				6,159	05/26/2036	1FE
40171G-AG-8	GUGG_19-1A ABS A-COMB 144A 2.000% 04/1	D	04/17/2020	Paydown		175,560	175,560	175,560	175,560						175,560				2,019	04/17/2056	1PL
404280-AU-3	HSBC HOLDINGS PLC SUB CORP BND 4.250%	D	06/08/2020	CITICORP SECURITIES		540,865	500,000	546,571	545,991		(1,310)				544,681		(3,816)	(3,816)	5,950	08/18/2025	1FE
404280-B5-7	HSBC HOLDINGS PLC SENIOR CORP BND 3.95	D	05/08/2020	Various		2,444,761	2,305,000	2,410,571	2,407,260		(9,571)				2,397,689		47,072	47,072	40,850	05/18/2024	1FE
404280-BT-5	HSBC HOLDINGS PLC SENIORCORPBND 4.583%	D	05/08/2020	CREDIT SUISSE FIRST BOSTON COR		280,605	250,000	250,000	250,000						250,000		30,605	30,605	4,551	06/19/2029	1FE

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STATEMENT AS OF JUNE 30, 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	
404280-BZ-1	HSBC HOLDINGS PLC SENIOR CORP BND 3.80	D	05/08/2020	MORGAN STANLEY & CO. INC		367,584	345,000	361,193	360,790		(1,298)		(1,298)		359,492		8,091	8,091	8,783	03/11/2025	1FE	
44962L-AG-2	IHS MARKIT LTD SENIOR CORP BND 4.125%	D	04/27/2020	TRADEWEB		2,214,438	2,060,000	2,175,154	2,171,706		(9,984)		(9,984)		2,161,722		52,716	52,716	63,023	08/01/2023	2FE	
456837-AH-6	ING GROEP NV SENIOR CORP BND 3.950% 03	D	06/08/2020	Various		3,292,034	2,950,000	3,282,639	3,279,534		(7,899)		(7,899)		3,271,635		20,399	20,399	21,341	03/29/2027	1FE	
50247V-AC-3	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	04/01/2020	CANTOR FITZGERALD & CO.		798,938	750,000	788,468	784,911		(211)		(211)		784,700		14,238	14,238	20,109	03/15/2044	2FE	
50247W-AB-3	LYB INTERNATIONAL FINANCE II B SENIOR CORP	D	04/01/2020	CITICORP SECURITIES		1,728,930	1,750,000	1,647,590	1,657,596		2,821		2,821		1,660,417		68,513	68,513	35,899	03/02/2027	2FE	
52465F-AS-4	EIRE JACKSONVILLE FLA LLC CORP BND 8.2	D	06/10/2020	MARKETS	100.0000	510,377	510,377	541,259	519,843		(7,644)		(7,644)		512,200		(1,822)	(1,822)	23,121	09/10/2020	2	
539439-AT-6	LLOYDS BANKING GROUP PLC SENIORCORPBND	D	05/12/2020	MARKETS		278,605	250,000	249,245	249,330		24		24		249,353		29,252	29,252	8,468	08/16/2028	1FE	
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SENIOR CORP	D	04/01/2020	UBS WARBURG LLC		3,459,520	3,200,000	3,499,456	3,456,015		(15,074)		(15,074)		3,440,941		18,579	18,579	85,867	04/15/2024	2FE	
606822-AA-2	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	06/22/2020	DIRECT		4,874,231	4,792,000	4,748,776	4,773,264		7,593		7,593		4,780,858		93,373	93,373	114,662	03/01/2021	1FE	
606839-AB-4	MITSUI SUMITOMO INSURANCE CO L SUBCORPBN	D	05/18/2020	DIRECT		2,280,000	2,000,000	2,000,000	2,000,000						2,000,000		280,000	280,000	69,850	01/01/9999	1FE	
60687Y-AW-9	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D	05/08/2020	SMBC NIKKO CAP MARKETS		1,647,744	1,600,000	1,611,945	1,611,693		(880)		(880)		1,610,813		36,931	36,931	37,349	07/16/2025	1FE	
62854A-AN-4	MYLAN NV SENIOR CORP BND 3.950% 06/15/	D	05/08/2020	CITICORP SECURITIES		444,914	420,000	435,834	435,109		(806)		(806)		434,303		10,611	10,611	6,774	06/15/2026	2FE	
74042F-AA-9	PREFERREDETERMSECURITIESXXV ABS SL_25-A1	D	06/22/2020	Paydown	100.0000	7,368	7,368	5,858			1,511		1,511		7,368				19	06/22/2037	1FE	
775371-AG-2	ROHM AND HAAS HOLDINGS LTD SENIOR CORP B	D	04/15/2020	Redemption		55,075	55,075	56,898	56,065		(990)		(990)		55,075				2,699	04/15/2020	2FE	
78009P-EH-0	ROYAL BANK OF SCOTLAND PLC THE SENIORCORP	D	05/08/2020	DIRECT		855,615	750,000	750,000	750,000						750,000		105,615	105,615	30,139	01/27/2030	2FE	
83368R-AM-4	SOCIETE GENERALE SA SRBNCORPBND144A 4.	D	05/08/2020	DIRECT		1,120,230	1,000,000	997,400	997,672		79		79		997,752		122,478	122,478	31,403	09/14/2028	2FE	
8672EM-AD-6	SUNCORP METIWAY LTD SENIOR CORP BND 144A	D	04/27/2020	Maturity		2,938,000	2,938,000	2,918,315	2,932,013		5,987		5,987		2,938,000				34,522	04/27/2020	1FE	
86960B-AJ-1	SVENSKA HANDELSBANKEN AB SENIOR CORP BND	D	06/22/2020	GOLDMAN SACHS & CO.		4,608,986	4,583,000	4,557,754	4,557,754		16,035		16,035		4,573,789		35,197	35,197	80,550	10/01/2020	1FE	
87938W-AM-5	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	04/27/2020	Maturity		734,000	734,000	750,875	739,144		(5,144)		(5,144)		734,000				18,842	04/27/2020	2FE	
91911T-AP-8	VALE OVERSEAS LIMITED SENIOR CORP BND	D	06/23/2020	AMHERST PIERPONT SECUI		1,170,000	1,000,000	1,162,000	1,159,589		(10,449)		(10,449)		1,149,140		20,860	20,860	54,688	08/10/2026	2FE	
92857V-BJ-8	VODAFONE GROUP PLC SENIOR CORP BND 4.1	D	05/08/2020	BNP PARIBAS		8,557,240	7,750,000	7,989,243	7,967,344		(13,339)		(13,339)		7,954,005		603,235	603,235	143,859	05/30/2025	2FE	
928670-AB-4	VOLKSWAGEN INTERNATIONAL FINAN CORP BOND	D	05/14/2020	WELLS FARGO SECURITIES		2,006,160	2,000,000	2,040,702	2,010,382		(6,425)		(6,425)		2,003,958		2,202	2,202	61,333	08/12/2020	2FE	
961214-CX-9	WESTPAC BANKING CORP SENIOR CORP BND 2	D	04/27/2020	JANE STREET CAPITAL		2,042,684	1,950,000	2,071,740	2,070,405		(1,438)		(1,438)		2,068,967		(26,284)	(26,284)	25,472	05/13/2026	1FE	
96525V-AB-1	WHITEHORSE LTD WITEH_13-1A ABS -1A-B2L 1	D	05/26/2020	Paydown		25	25	25	24		1		1		25				1	11/24/2025	3FE	
980236-AQ-6	WOODSIDE FINANCE LTD SRUNSEC CORP BND 14	D	04/06/2020	J.P. MORGAN SECURITIES		687,439	750,000	748,628	748,719		30		30		748,750		(61,311)	(61,311)	20,039	03/04/2029	2FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					634,020,002	615,493,520	613,259,648	543,386,036		18,074,548	202	18,074,346		630,690,939		3,329,053	3,329,053	12,394,299	XXX	XXX	
026874-DM-6	AMERICAN INTERNATIONAL GROUP I JRSLB COR	D	06/09/2020	WELLS FARGO SECURITIES		3,097,500	3,000,000	2,820,000	2,822,403		1,060		1,060		2,823,463		274,037	274,037	119,792	04/01/2048	2FE	
059438-AG-6	BANK ONE CORPORATION BO 7.750% 07/15/2	D	04/02/2020	DIRECT		1,072,868	905,000	1,086,297	1,050,792		(5,999)		(5,999)		1,044,793		28,075	28,075	50,265	07/15/2025	2FE	
48128B-AG-6	JPMORGAN CHASE & CO SUB CORP BND 4.600	D	04/14/2020	WELLS FARGO SECURITIES		2,775,000	3,000,000	3,087,000							3,087,000		(312,000)	(312,000)	31,817	01/01/9999	2FE	
744320-AM-4	PRUDENTIAL FINANCIAL INC JRSLB CORP BND	D	05/08/2020	BA SECURITIES		12,879,410	12,596,000	13,540,700	13,494,818		(48,750)		(48,750)		13,446,067		(566,657)	(566,657)	289,314	06/15/2043	2FE	
4899999	Subtotal - Bonds - Hybrid Securities					19,824,778	19,501,000	20,533,997	17,368,013		(53,689)		(53,689)		20,401,323		(576,545)	(576,545)	491,188	XXX	XXX	
8399997	Total - Bonds - Part 4					885,308,683	849,155,028	867,055,031	766,721,440		17,675,058	202	17,674,856		883,326,981		1,981,693	1,981,693	14,687,175	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					885,308,683	849,155,028	867,055,031	766,721,440		17,675,058	202	17,674,856		883,326,981		1,981,693	1,981,693	14,687,175	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					XXX	XXX	XXX	XXX											XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999	Total - Preferred Stocks					XXX	XXX	XXX	XXX											XXX	XXX	
9799997	Total - Common Stocks - Part 4					XXX	XXX	XXX	XXX											XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
9799999	Total - Common Stocks					XXX	XXX	XXX	XXX											XXX	XXX	
9899999	Total - Preferred and Common Stocks					XXX	XXX	XXX	XXX											XXX	XXX	
9899999	Totals					885,308,683	XXX	867,055,031	766,721,440		17,675,058	202	17,674,856		883,326,981		1,981,693	1,981,693	14,687,175	XXX	XXX	

E05.13

STATEMENT AS OF JUNE 30, 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
SPX/CS/210604/3193.93-3327.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2D0C37	06/08/2020	06/04/2021	2,336	7,461,541	3193.93	181,717		160,011		160,011	(21,707)																				
SPX/CS/210618/3097.74-3229.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2D0C37	06/22/2020	06/18/2021	3,235	10,020,012	3097.74	247,542		239,342		239,342	(8,200)																				
GLD/CS/210618/164.03-171.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	06/22/2020	06/18/2021	7,296	1,196,826	164.03	26,047		22,712		22,712	(3,334)																				
IYR/CS/210618/79.75-83.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	06/22/2020	06/18/2021	10,709	854,024	79.75	24,631		18,380		18,380	(6,250)																				
SPXAV10P/C/210604/1009.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	06/08/2020	06/04/2021	1,804	1,820,529	1009.02	74,343		55,256		55,256	(19,086)																				
SPXAV10P/C/210618/997.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	06/22/2020	06/18/2021	2,476	2,468,930	997.22	101,764		90,469		90,469	(11,294)																				
GLD/CS/210520/164.65-173.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	05/21/2020	05/20/2021	1,695	279,153	164.65	5,797		5,539		5,539	(258)																				
GLD/CS/210604/158.01-165.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	06/08/2020	06/04/2021	2,544	402,028	158.01	8,726		10,272		10,272	1,546																				
IYR/CS/210520/72.86-76.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	05/21/2020	05/20/2021	3,889	283,359	72.86	7,156		6,173		6,173	(983)																				
IYR/CS/210604/84.59-88.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	06/08/2020	06/04/2021	6,165	521,529	84.59	13,933		9,033		9,033	(4,900)																				
SPXAV10P/C/210520/987.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	05/21/2020	05/20/2021	1,473	1,453,842	987.23	54,678		58,515		58,515	3,837																				
SPX/CS/210520/2971.61-3095.49	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYD0JBGJWY9T8XKCSX06	05/21/2020	05/20/2021	1,918	5,698,786	2971.61	134,087		149,211		149,211	15,124																				
SPRETIRE/C/210520/488.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W01FUSNYHOF22	05/21/2020	05/20/2021	368	180,140	488.95	5,370		4,437		4,437	(932)																				
SPRETIRE/C/210604/493.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W01FUSNYHOF22	06/08/2020	06/04/2021	626	309,098	493.99	9,752		6,201		6,201	(3,551)																				
SPRETIRE/C/210618/490.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W01FUSNYHOF22	06/22/2020	06/18/2021	805	395,144	490.61	11,874		9,408		9,408	(2,465)																				
SPX/CLQ/210618/20/1.24%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W01FUSNYHOF22	06/22/2020	06/18/2021	351,848	351,848	1.24%	4,200		3,099		3,099	(1,101)																				
SPX/CS/210413/2761.63-2846.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/15/2020	04/13/2021	127	350,338	2761.63	6,205		7,731		7,731	1,525																				
SPX/CS/210416/2799.55-2893.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/22/2020	04/16/2021	91	253,706	2799.55	4,839		6,010		6,010	1,171																				
SPX/CS/210416/2874.56-2976.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/22/2020	04/16/2021	115	330,291	2874.56	6,241		7,966		7,966	1,725																				
SPX/CS/210420/2823.16-2929.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/22/2020	04/20/2021	354	1,000,392	2823.16	20,833		26,204		26,204	5,372																				
SPX/CS/210421/2736.56-2798.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/22/2020	04/21/2021	39	107,643	2736.56	1,467		1,771		1,771	305																				
SPX/CS/210514/2863.70-2972.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/20/2020	05/14/2021	142	406,412	2863.70	9,869		10,463		10,463	594																				
SPX/CS/210518/2953.91-3039.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/20/2020	05/18/2021	52	154,391	2953.91	2,709		2,886		2,886	177																				
SPX/CS/210519/2922.94-3032.20	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/20/2020	05/19/2021	38	111,100	2922.94	2,533		2,715		2,715	183																				
SPX/CS/210520/2971.61-3041.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/27/2020	05/20/2021	54	160,317	2971.61	2,343		2,424		2,424	82																				
SPX/CS/210521/2948.51-3046.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/27/2020	05/21/2021	85	249,457	2948.51	5,137		5,371		5,371	233																				
SPX/CS/210526/2991.77-3085.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/27/2020	05/26/2021	92	275,677	2991.77	5,133		5,372		5,372	240																				

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/210527/3036.13-3118.41	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/03/2020	05/27/2021	38	116,672	3036.13		1,967		1,897		1,897	(70)							
SPX/CS/210528/3044.31-3173.69	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/03/2020	05/28/2021	88	269,041	3044.31		6,919		6,732		6,732	(186)							
SPX/CS/210601/3055.73-3162.38	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/03/2020	06/01/2021	33	101,102	3055.73		2,147		2,080		2,080	(67)							
FIDA/MDN/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		1,543		1,543	(3,583)							
FIDA/MDN/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		2,299		2,299	(5,875)							
FIDA/MDN/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		1,252		1,252	(3,243)							
FIDA/MDN/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		7,328		7,328	(19,439)							
FIDA/MDN/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	264.28		18,956		5,668		5,668	(13,287)							
FIDA/MDN/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		1,471		1,471	(3,515)							
FIDA/MDN/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		2,074		2,074	(5,239)							
FIDA/MDN/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		4,235		4,235	(8,191)							
FIDA/MDN/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		3,702		3,702	(7,719)							
FIDA/MDN/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		5,881		5,881	(11,975)							
FIDA/MDN/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		3,441		3,441	(8,140)							
FIDA/MDN/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		4,143		4,143	(10,461)							
FIDA/MDN/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		11,906		11,906	(25,192)							
FIDA/MDN/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		6,583		6,583	(15,191)							
FIDA/MDN/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		5,831		5,831	(16,917)							
FIDA/MDN/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		4,960		4,960	(14,702)							
FIDA/MDN/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		5,045		5,045	(15,735)							
FIDA/MDN/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		2,077		2,077	(6,340)							
FIDA/MDN/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		4,260		4,260	(13,437)							
FIDA/MDN/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		4,815		4,815	(15,388)							
FIDA/MDN/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		2,919		2,919	(9,478)							
FIDA/MDN/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		6,643		6,643	(19,744)							
FIDA/MDN/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		2,200		2,200	(778)							
FIDA/MDN/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		4,137		4,137	(1,494)							
FIDA/MDN/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		4,774		4,774	(1,785)							

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STATEMENT AS OF JUNE 30, 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/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		8,321		8,321	(1,521)							
FIDA1MDN/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		7,466		7,466	(662)							
FIDA1MDN/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		10,280		10,280	(3,165)							
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		27,316		27,316	(8,691)							
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		6,882		6,882	(2,665)							
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		13,980		13,980	(5,433)							
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		9,982		9,982	(3,849)							
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		9,367		9,367	2,042							
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		6,298		6,298	1,412							
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		23,694		23,694	5,129							
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		25,293		25,293	5,541							
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		9,412		9,412	2,148							
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		21,895		21,895	5,701							
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		31,087		31,087	8,339							
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		20,476		20,476	5,360							
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		29,806		29,806	7,839							
FIDA1MDN/C/210317/252.43	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	03/18/2020	03/17/2021	4,698	1,052,299	252.43		23,138		35,533		35,533	12,395							
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		17,426		17,426	2,196							
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		24,754		24,754	3,257							
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		11,951		11,951	1,519							
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		38,719		38,719	5,049							
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		14,517		14,517	1,824							
FIDA1MDN/C/210325/252.49	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	04/01/2020	03/25/2021	2,534	639,732	252.49		16,243		19,241		19,241	2,998							
FIDA1MDN/C/210326/253.12	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	04/01/2020	03/26/2021	1,519	384,401	253.12		9,311		10,970		10,970	1,658							
FIDA1MDN/C/210326/253.55	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	04/01/2020	03/26/2021	2,230	565,328	253.55		13,157		15,541		15,541	2,384							
FIDA1MDN/C/210330/253.78	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	04/01/2020	03/30/2021	5,457	1,384,893	253.78		31,814		37,505		37,505	5,690							
FIDA1MDN/C/210331/253.36	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	04/01/2020	03/31/2021	2,346	594,430	253.36		14,146		16,715		16,715	2,569							
FIDA1MDN/C/210401/252.82	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	04/08/2020	04/01/2021	2,204	557,295	252.82		15,141		16,425		16,425	1,284							

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SCHEDULE DB - PART A - SECTION 1

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

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FIDA1MDN/C/210401/253.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/08/2020	04/01/2021	3,240	820,242	253.13		21,935		23,547		23,547	1,612								
FIDA1MDN/C/210401/253.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/08/2020	04/01/2021	1,247	315,579	253.16		8,367		9,040		9,040	673								
FIDA1MDN/C/210406/253.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/08/2020	04/06/2021	5,934	1,504,757	253.60		38,749		41,758		41,758	3,009								
FIDA1MDN/C/210407/253.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/08/2020	04/07/2021	2,262	572,936	253.34		15,065		16,279		16,279	1,214								
FIDA1MDN/C/210408/253.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/15/2020	04/08/2021	1,389	352,530	253.83		9,070		9,613		9,613	543								
FIDA1MDN/C/210409/254.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/15/2020	04/09/2021	1,287	327,412	254.40		8,069		8,506		8,506	436								
FIDA1MDN/C/210413/253.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/15/2020	04/13/2021	5,776	1,466,529	253.91		37,717		39,968		39,968	2,251								
FIDA1MDN/C/210414/254.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/15/2020	04/14/2021	871	221,421	254.35		5,513		5,820		5,820	306								
FIDA1MDN/C/210415/254.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/13/2020	04/15/2021	6,036	324,673	254.53		7,975		39,775		39,775	31,800								
FIDA1MDN/C/210416/254.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/22/2020	04/16/2021	2,365	602,449	254.69		14,332		15,398		15,398	1,066								
FIDA1MDN/C/210416/254.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/22/2020	04/16/2021	7,016	1,788,551	254.93		42,026		44,769		44,769	2,744								
FIDA1MDN/C/210420/254.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/22/2020	04/20/2021	6,001	1,528,674	254.74		36,366		39,124		39,124	2,758								
FIDA1MDN/C/210421/254.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/22/2020	04/21/2021	1,350	343,606	254.44		8,397		9,034		9,034	637								
FIDA1MDN/C/210422/254.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/29/2020	04/22/2021	3,384	860,964	254.45		22,740		22,651		22,651	(89)								
FIDA1MDN/C/210423/254.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/29/2020	04/23/2021	635	161,721	254.56		4,235		4,218		4,218	(18)								
FIDA1MDN/C/210423/255.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/29/2020	04/23/2021	2,403	612,777	255.02		15,523		15,363		15,363	(160)								
FIDA1MDN/C/210427/255.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/29/2020	04/27/2021	2,013	513,498	255.09		12,964		12,866		12,866	(97)								
FIDA1MDN/C/210428/255.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	04/29/2020	04/28/2021	2,651	677,461	255.53		16,516		16,355		16,355	(161)								
FIDA1MDN/C/210429/256.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/06/2020	04/29/2021	1,115	285,502	256.09		6,434		6,568		6,568	134								
FIDA1MDN/C/210430/254.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/06/2020	04/30/2021	640	163,031	254.72		4,128		4,233		4,233	105								
FIDA1MDN/C/210430/255.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/06/2020	04/30/2021	2,876	735,275	255.62		17,198		17,654		17,654	456								
FIDA1MDN/C/210504/254.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/06/2020	05/04/2021	5,135	1,308,190	254.75		33,121		34,061		34,061	940								
FIDA1MDN/C/210505/254.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/20/2020	05/05/2021	2,093	108,612	254.79		2,688		13,855		13,855	11,167								
FIDA1MDN/C/210506/254.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/13/2020	05/06/2021	653	165,852	254.17		4,310		4,549		4,549	239								
FIDA1MDN/C/210507/255.30	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/13/2020	05/07/2021	1,440	367,759	255.30		8,726		9,165		9,165	438								
FIDA1MDN/C/210507/255.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/13/2020	05/07/2021	824	210,276	255.32		5,010		5,236		5,236	226								
FIDA1MDN/C/210511/254.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/13/2020	05/11/2021	1,692	431,114	254.78		10,744		11,294		11,294	550								
FIDA1MDN/C/210512/254.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	05/13/2020	05/12/2021	1,328	338,188	254.75		8,459		8,897		8,897	438								

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIDA1MDN/C/210514/254-99	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	05/20/2020	05/14/2021	727	185,281	254.99		4,595		4,788		4,788	194						
FIDA1MDN/C/210518/254-83	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	05/20/2020	05/18/2021	1,024	261,014	254.83		6,554		6,867		6,867	313						
FIDA1MDN/C/210519/254-77	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	05/20/2020	05/19/2021	2,051	522,535	254.77		13,208		13,837		13,837	629						
FIDA1MDN/C/210520/255-51	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	05/27/2020	05/20/2021	1,132	289,119	255.51		7,177		7,203		7,203	26						
FIDA1MDN/C/210526/255-64	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	05/27/2020	05/26/2021	869	222,127	255.64		5,492		5,516		5,516	24						
FIDA1MDN/C/210527/256-36	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/03/2020	05/27/2021	848	217,515	256.36		4,910		5,080		5,080	171						
FIDA1MDN/C/210601/256-44	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/03/2020	06/01/2021	864	221,674	256.44		5,028		5,179		5,179	151						
FIDA1MDN/C/210604/255-65	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/10/2020	06/04/2021	455	116,382	255.65		2,935		2,918		2,918	(17)						
FIDA1MDN/C/210608/256-39	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/10/2020	06/08/2021	459	117,570	256.39		2,800		2,789		2,789	(11)						
FIDA1MDN/C/210610/257-27	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/17/2020	06/10/2021	952	244,936	257.27		5,693		5,396		5,396	(297)						
FIDA1MDN/C/210616/256-37	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/17/2020	06/16/2021	495	126,806	256.37		3,193		3,044		3,044	(148)						
FIDA1MDN/C/210617/256-37	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/24/2020	06/17/2021	486	124,548	256.37		3,067		2,992		2,992	(75)						
FIDA1MDN/C/210618/256-64	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/24/2020	06/18/2021	2,415	619,691	256.64		14,997		14,569		14,569	(428)						
FIDA1MDN/C/210623/256-72	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Barclays Bank PLC (London)	06/24/2020	06/23/2021	836	214,502	256.72		5,166		5,045		5,045	(121)						
SPX/CS/210401/2488-65-2581.64	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	04/08/2020	04/01/2021	171	425,729	2488.65		10,676		12,617		12,617	1,941						
SPX/CS/210401/2526-90-2626.93	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	04/08/2020	04/01/2021	89	225,432	2526.90		5,830		6,972		6,972	1,143						
SPX/CS/210406/2663-68-2768.02	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	04/08/2020	04/06/2021	204	543,575	2663.68		12,636		15,887		15,887	3,251						
SPX/CS/210407/2659-41-2763.50	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	04/08/2020	04/07/2021	90	239,923	2659.41		5,581		7,003		7,003	1,422						
SPX/CS/210415/2783-36-2891.91	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	05/13/2020	04/15/2021	63	176,590	2783.36		4,084		4,834		4,834	750						
SPX/CS/210422/2799-31-2881.47	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	04/29/2020	04/22/2021	43	121,455	2799.31		2,318		2,492		2,492	174						
SPX/CS/210427/2878-48-2936.66	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	04/29/2020	04/27/2021	146	421,598	2878.48		5,367		5,816		5,816	449						
SPX/CS/210507/2929-80-3009.29	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	05/13/2020	05/07/2021	46	134,373	2929.80		1,939		2,413		2,413	473						
SPX/CS/210512/2870-12-2977.87	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	05/13/2020	05/12/2021	69	197,260	2870.12		4,102		5,024		5,024	922						
SPX/CS/210603/3122-87-3253.26	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	06/10/2020	06/03/2021	130	406,219	3122.87		10,527		9,356		9,356	(1,171)						
SPX/CS/210604/3112-35-3238.79	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	06/10/2020	06/04/2021	42	131,218	3112.35		3,332		2,965		2,965	(367)						
SPX/CS/210604/3193-93-3326.52	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	06/10/2020	06/04/2021	193	616,144	3193.93		14,847		13,101		13,101	(1,746)						
SPX/CS/210609/3207-18-3311.81	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	06/10/2020	06/09/2021	35	111,160	3207.18		2,134		1,880		1,880	(254)						
SPX/CS/210617/3113-49-3238.04	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS	06/24/2020	06/17/2021	41	127,197	3113.49		2,825		2,845		2,845	20						

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/210618/3097.74-3195.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/24/2020	.06/18/2021	77	239,768	3097.74	4,290	4,284			4,284	(6)							
SPX/CS/210618/3115.34-3238.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/24/2020	.06/18/2021	78	241,599	3115.34	5,292	5,327			5,327	35							
SPX/CS/210623/3131.29-3222.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/24/2020	.06/23/2021	36	111,604	3131.29	1,830	1,833			1,833	3							
SPXRC7E/CS/210401/166.72-176.31	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/08/2020	.04/01/2021	783	130,500	166.72	4,534	3,571			3,571	(962)							
SPXRC7E/CS/210521/170.27-177.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/27/2020	.05/21/2021	1,033	175,892	170.27	3,368	2,908			2,908	(459)							
SPXRC7E/CS/210610/172.58-179.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/17/2020	.06/10/2021	615	106,144	172.58	1,845	1,500			1,500	(345)							
SPXTSUT/C/210401/227.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/08/2020	.04/01/2021	891	197,080	227.58	2,744	3,115			3,115	371							
SPXTSUT/C/210401/228.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/08/2020	.04/01/2021	1,637	362,402	228.78	4,354	4,952			4,952	598							
SPXTSUT/C/210406/229.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/08/2020	.04/06/2021	914	203,168	229.06	2,349	2,707			2,707	358							
SPXTSUT/C/210407/230.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/08/2020	.04/07/2021	1,294	287,670	230.52	2,704	3,198			3,198	493							
SPXTSUT/C/210415/229.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/13/2020	.04/15/2021	792	176,590	229.08	2,004	2,394			2,394	391							
SPXTSUT/C/210415/232.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/22/2020	.04/15/2021	1,781	397,345	232.75	2,761	3,362			3,362	601							
SPXTSUT/C/210416/231.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/22/2020	.04/16/2021	1,201	268,654	231.35	2,342	2,739			2,739	397							
SPXTSUT/C/210416/232.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/22/2020	.04/16/2021	2,630	586,947	232.21	4,471	5,357			5,357	886							
SPXTSUT/C/210420/232.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/22/2020	.04/20/2021	2,461	549,489	232.39	4,134	4,960			4,960	825							
SPXTSUT/C/210423/232.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/29/2020	.04/23/2021	1,064	237,710	232.39	2,085	2,166			2,166	80							
SPXTSUT/C/210423/233.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/29/2020	.04/23/2021	477	106,539	233.76	754	807			807	53							
SPXTSUT/C/210427/232.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/29/2020	.04/27/2021	1,330	297,545	232.92	2,421	2,557			2,557	137							
SPXTSUT/C/210428/233.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/29/2020	.04/28/2021	652	145,838	233.07	1,167	1,233			1,233	66							
SPXTSUT/C/210506/234.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/13/2020	.05/06/2021	449	100,399	234.68	557	702			702	146							
SPXTSUT/C/210507/234.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/13/2020	.05/07/2021	1,437	322,116	234.83	1,796	2,211			2,211	414							
SPXTSUT/C/210511/234.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/13/2020	.05/11/2021	1,950	436,960	234.16	2,691	3,334			3,334	643							
SPXTSUT/C/210512/233.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/13/2020	.05/12/2021	1,065	238,141	233.89	1,534	1,894			1,894	360							
SPXTSUT/C/210513/233.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/20/2020	.05/13/2021	534	119,166	233.90	897	952			952	55							
SPXTSUT/C/210518/235.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/20/2020	.05/18/2021	746	167,368	235.04	1,097	1,162			1,162	65							
SPXTSUT/C/210519/234.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/20/2020	.05/19/2021	522	116,943	234.94	778	827			827	49							
SPXTSUT/C/210611/235.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/17/2020	.06/11/2021	507	113,874	235.43	892	816			816	(77)							
SPXTSUT/C/210615/234.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/17/2020	.06/15/2021	2,627	592,044	234.18	5,464	5,022			5,022	(442)							

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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)	
SPX5UT/C/210616/235.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 213800RK6FY7V20CWI37	.06/17/2020	.06/16/2021	603	136,207	235.99		989		917		917	(72)							
SPXRC7E/CS/210115/180.60-193.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.01/16/2020	.01/15/2021	1,712	309,233	180.60		8,252		1,870		1,870	(6,382)							
SPXRC7E/CS/210115/181.87-194.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.01/17/2020	.01/15/2021	2,749	500,000	181.87		13,223		2,477		2,477	(10,745)							
SPXRC7E/CS/210121/182.03-194.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.01/22/2020	.01/21/2021	2,319	422,038	182.03		10,853		2,117		2,117	(8,739)							
SPXRC7E/CS/210122/182.25-195.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.01/29/2020	.01/22/2021	1,207	220,000	182.25		4,683		1,071		1,071	(3,612)							
SPXRC7E/CS/210127/178.31-190.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.01/29/2020	.01/27/2021	834	148,627	178.31		4,087		1,299		1,299	(2,788)							
SPXRC7E/CS/210205/182.09-194.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.02/12/2020	.02/05/2021	906	165,000	182.09		4,448		884		884	(3,564)							
SPXRC7E/CS/210210/182.32-194.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.02/12/2020	.02/10/2021	2,666	486,052	182.32		12,983		2,591		2,591	(10,393)							
SPXRC7E/CS/210211/182.50-195.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.02/12/2020	.02/11/2021	3,120	569,465	182.50		15,132		2,985		2,985	(12,147)							
SPXRC7E/CS/210212/183.21-196.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.02/19/2020	.02/12/2021	1,133	207,500	183.21		5,336		983		983	(4,353)							
SPXRC7E/CS/210219/183.03-195.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.02/26/2020	.02/19/2021	935	171,187	183.03		1,879		865		865	(1,015)							
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	183.50		3,057		1,384		1,384	(1,673)							
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	177.43		2,877		1,694		1,694	(1,183)							
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	173.80		5,389		3,605		3,605	(1,784)							
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	170.71		5,009		3,806		3,806	(1,203)							
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	173.51		2,912		2,067		2,067	(845)							
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	172.44		4,517		3,300		3,300	(1,217)							
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	171.01		10,129		7,675		7,675	(2,454)							
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	172.80		8,892		9,021		9,021	129							
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	170.76		9,771		10,101		10,101	330							
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	171.40		6,828		7,020		7,020	192							
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	168.05		10,205		10,702		10,702	497							
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	169.81		9,073		9,434		9,434	361							
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	168.46		3,430		4,335		4,335	905							
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	165.98		4,985		6,167		6,167	1,182							
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	165.85		8,005		9,847		9,847	1,842							
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	166.92		2,228		2,699		2,699	471							
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	166.15		19,587		23,000		23,000	3,414							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
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	165.58		10,610		12,361		12,361	1,751							
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	166.22		6,496		7,504		7,504	1,007							
SPXRC7E/CS/210430/169.75-176.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	05/06/2020	04/30/2021	1,811	307,500	169.75		5,433		5,250		5,250	(183)							
SPXRC7E/CS/210608/173.00-179.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	06/10/2020	06/08/2021	578	100,012	173.00		1,774		1,369		1,369	(405)							
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		989		989	(2,905)							
SPXTSUT/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		1,910		1,910	(11,204)							
SPXTSUT/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		760		760	(9,395)							
SPXTSUT/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		480		480	(4,428)							
SPXTSUT/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		286		286	(1,992)							
SPXTSUT/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		377		377	(3,014)							
SPXTSUT/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		168		168	(2,302)							
SPXTSUT/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		402		402	(5,674)							
SPXTSUT/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		646		646	(9,197)							
SPXTSUT/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		800		800	(12,309)							
SPXTSUT/C/210218/241.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/19/2020	02/18/2021	504	118,853	241.51		2,424		157		157	(2,268)							
SPXTSUT/C/210219/241.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/26/2020	02/19/2021	1,313	309,789	241.45		2,219		417		417	(1,802)							
SPXTSUT/C/210219/241.85	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/26/2020	02/19/2021	468	110,646	241.85		744		137		137	(607)							
SPXTSUT/C/210224/236.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/26/2020	02/24/2021	1,015	234,654	236.72		2,984		817		817	(2,167)							
SPXTSUT/C/210226/229.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/04/2020	02/26/2021	1,002	224,679	229.46		5,080		2,510		2,510	(2,570)							
SPXTSUT/C/210226/229.85	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/04/2020	02/26/2021	2,657	596,898	229.85		12,966		6,308		6,308	(6,658)							
SPXTSUT/C/210302/232.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/04/2020	03/02/2021	723	163,994	232.21		2,812		1,243		1,243	(1,570)							
SPXTSUT/C/210303/230.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/04/2020	03/03/2021	622	140,444	230.84		2,780		1,309		1,309	(1,471)							
SPXTSUT/C/210304/232.86	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/11/2020	03/04/2021	516	117,350	232.86		1,058		812		812	(246)							
SPXTSUT/C/210305/230.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/11/2020	03/05/2021	871	196,608	230.89		2,265		1,834		1,834	(431)							
SPXTSUT/C/210309/228.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/11/2020	03/09/2021	1,283	286,386	228.66		4,285		3,697		3,697	(588)							
SPXTSUT/C/210310/230.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/11/2020	03/10/2021	2,012	452,175	230.01		5,835		4,866		4,866	(968)							
SPXTSUT/C/210311/228.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/18/2020	03/11/2021	506	112,987	228.38		1,381		1,520		1,520	139							
SPXTSUT/C/210312/226.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/18/2020	03/12/2021	781	172,561	226.94		2,491		2,811		2,811	319							

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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)	
SPXTSUT/C/210312/228.16	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/18/2020	03/12/2021	664	148,010	228.16		1,866		2,057		2,057	191							
SPXTSUT/C/210316/225.86	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/18/2020	03/16/2021	961	211,835	225.86		3,460		3,961		3,961	501							
SPXTSUT/C/210317/226.64	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/18/2020	03/17/2021	2,196	486,279	226.64		7,313		8,285		8,285	972							
SPXTSUT/C/210318/227.02	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/25/2020	03/18/2021	506	111,723	227.02		1,725		1,829		1,829	104							
SPXTSUT/C/210319/226.33	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/25/2020	03/19/2021	624	137,325	226.33		2,290		2,452		2,452	162							
SPXTSUT/C/210323/225.28	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/25/2020	03/23/2021	1,379	303,015	225.28		5,668		6,152		6,152	485							
SPXTSUT/C/210324/229.05	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	03/25/2020	03/24/2021	1,173	259,275	229.05		3,273		3,356		3,356	84							
SPXTSUT/C/210325/229.23	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	04/01/2020	03/25/2021	804	177,919	229.23		2,139		2,255		2,255	117							
SPXTSUT/C/210326/228.84	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	04/01/2020	03/26/2021	584	129,695	228.84		1,629		1,726		1,726	96							
SPXTSUT/C/210330/228.82	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	04/01/2020	03/30/2021	1,980	439,829	228.82		5,564		5,928		5,928	364							
SPXTSUT/C/210331/227.79	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	04/01/2020	03/31/2021	783	173,735	227.79		2,466		2,664		2,664	197							
SPXTSUT/C/210428/234.22	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	05/06/2020	04/28/2021	570	127,448	234.22		781		922		922	141							
SPXTSUT/C/210429/233.18	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	05/06/2020	04/29/2021	866	194,188	233.18		1,377		1,619		1,619	242							
SPXTSUT/C/210430/233.98	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	05/06/2020	04/30/2021	888	198,330	233.98		1,270		1,496		1,496	226							
SPXTSUT/C/210504/231.60	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	05/06/2020	05/04/2021	1,990	444,698	231.60		3,960		4,640		4,640	680							
SPXTSUT/C/210505/232.58	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	05/06/2020	05/05/2021	529	118,314	232.58		926		1,092		1,092	166							
SPXTSUT/C/210601/236.19	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	06/03/2020	06/01/2021	809	182,107	236.19		1,254		1,135		1,135	(119)							
SPXTSUT/C/210602/236.26	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	06/03/2020	06/02/2021	457	103,000	236.26		699		638		638	(62)							
SPXTSUT/C/210603/236.59	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	06/10/2020	06/03/2021	656	148,156	236.59		1,043		878		878	(165)							
SPXTSUT/C/210604/236.55	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	06/10/2020	06/04/2021	1,133	255,653	236.55		1,813		1,531		1,531	(282)							
SPXTSUT/C/210604/237.21	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	06/10/2020	06/04/2021	1,289	291,823	237.21		1,895		1,591		1,591	(304)							
SPX/CS/210115/3289.29-3445.53	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	01/16/2020	01/15/2021	38	125,005	3289.29		3,423		2,282		2,282	(1,141)							
SPX/CS/210115/3289.29-3453.75	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	01/16/2020	01/15/2021	67	218,920	3289.29		6,303		4,182		4,182	(2,122)							
SPX/CS/210115/3316.81-3470.71	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	01/17/2020	01/15/2021	240	797,041	3316.81		20,957		13,086		13,086	(7,870)							
SPX/CS/210115/3329.62-3481.22	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	01/21/2020	01/15/2021	212	706,376	3329.62		18,571		10,970		10,970	(7,601)							
SPX/CS/210121/3320.79-3471.98	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	01/22/2020	01/21/2021	461	1,532,198	3320.79		39,591		24,804		24,804	(14,787)							
SPX/CS/210129/3225.52-3366.01	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	02/05/2020	01/29/2021	121	390,476	3225.52		10,813		7,990		7,990	(2,822)							
SPX/CS/210129/3273.40-3423.52	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	International Goldman Sachs 784F5XWPLTWKTBV3E584	02/05/2020	01/29/2021	179	586,052	3273.40		16,019		11,163		11,163	(4,855)							

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/210203/3248.92-3398.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/05/2020	02/03/2021	246	798,889	3248.92		22,583		16,380		16,380	(6,203)							
SPX/CS/210204/3297.59-3449.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/05/2020	02/04/2021	161	529,640	3297.59		14,023		9,519		9,519	(4,504)							
SPX/CS/210219/3337.75-3488.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/26/2020	02/19/2021	118	394,905	3337.75		6,793		6,316		6,316	(477)							
SPX/CS/210219/3373.23-3528.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/26/2020	02/19/2021	181	609,866	3373.23		9,656		8,749		8,749	(908)							
SPX/CS/210219/3386.15-3543.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/26/2020	02/19/2021	329	1,115,605	3386.15		17,032		15,263		15,263	(1,770)							
SPX/CS/210224/3225.89-3371.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/26/2020	02/24/2021	328	1,058,537	3225.89		23,216		22,573		22,573	(643)							
SPX/CS/210225/3128.21-3271.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/26/2020	02/25/2021	313	979,078	3128.21		25,275		24,497		24,497	(778)							
SPX/DC/210115/3316.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	01/17/2020	01/15/2021	10,509	322,802	3316.81		7,000		4,617		4,617	(2,383)							
SPX/DC/210127/3243.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	01/29/2020	01/27/2021	4,204	131,765	3243.63		2,849		2,182		2,182	(668)							
SPX/DC/210129/3225.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/05/2020	01/29/2021	4,358	147,903	3225.52		3,094		2,324		2,324	(770)							
SPX/DC/210129/3283.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/05/2020	01/29/2021	3,029	102,960	3283.66		2,049		1,474		1,474	(576)							
SPX/DC/210205/3345.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/12/2020	02/05/2021	4,836	161,500	3345.78		3,215		2,052		2,052	(1,163)							
SPX/DC/210210/3352.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/12/2020	02/10/2021	6,794	212,526	3352.09		4,484		2,858		2,858	(1,625)							
SPX/DC/210212/3379.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/19/2020	02/12/2021	4,410	148,088	3379.45		2,898		1,751		1,751	(1,146)							
SPX/DC/210212/3380.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/19/2020	02/12/2021	4,103	128,444	3380.16		2,694		1,627		1,627	(1,067)							
SPX/DC/210218/3370.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	02/19/2020	02/18/2021	3,466	116,364	3370.29		2,293		1,412		1,412	(881)							
SPX/DC/210318/2398.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	03/25/2020	03/18/2021	4,076	139,125	2398.10		2,644		3,368		3,368	724							
SPX/DC/210319/2304.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	03/25/2020	03/19/2021	3,288	124,005	2304.92		2,265		2,787		2,787	522							
SPX/DC/210325/2475.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	04/01/2020	03/25/2021	5,875	201,265	2475.56		3,488		4,764		4,764	1,276							
SPX/DC/210326/2630.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	04/01/2020	03/26/2021	3,128	118,426	2630.07		1,628		2,417		2,417	789							
SPX/DC/210331/2584.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	04/01/2020	03/31/2021	3,225	100,000	2584.59		1,749		2,515		2,515	766							
SPX/DC/210406/2663.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	04/08/2020	04/06/2021	4,346	134,980	2663.68		2,755		3,305		3,305	550							
SPX/CS/210212/3373.94-3528.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/12/2021	465	1,569,038	3373.94		41,366		22,047		22,047	(19,319)							
SPX/CS/210212/3379.45-3535.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/12/2021	236	797,397	3379.45		20,919		10,990		10,990	(9,929)							
SPX/CS/210212/3380.16-3535.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/12/2021	65	218,444	3380.16		5,763		3,021		3,021	(2,742)							
SPX/CS/210218/3370.29-3518.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/18/2021	125	419,814	3370.29		10,780		5,901		5,901	(4,879)							
SPX/CS/210226/2954.22-3088.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	02/26/2021	257	759,230	2954.22		22,079		22,267		22,267	188							
SPX/CS/210226/2978.76-3113.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	02/26/2021	217	647,295	2978.76		18,198		18,429		18,429	231							

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/210226/3116.39-3253.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	02/26/2021	129	402,919	3116.39		9,423		9,815		9,815	391							
SPX/CS/210302/3090.23-3225.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	03/02/2021	233	720,727	3090.23		17,379		18,013		18,013	634							
SPX/CS/210303/3003.37-3140.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	03/04/2020	03/03/2021	310	930,575	3003.37		25,857		26,292		26,292	435							
SPX/CS/210429/2939.51-3023.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	05/06/2020	04/29/2021	110	322,131	2939.51		5,091		6,044		6,044	953							
SPX/CS/210505/2868.44-2951.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	05/06/2020	05/05/2021	40	114,585	2868.44		1,956		2,264		2,264	308							
SPX/C/210212/3373.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/12/2021	48	161,252	3373.94		10,043		4,365		4,365	(5,677)							
SPX/C/210212/3379.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/12/2021	69	232,801	3379.45		14,178		6,123		6,123	(8,055)							
SPX/C/210212/3380.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	02/19/2020	02/12/2021	42	142,000	3380.16		8,637		3,715		3,715	(4,922)							
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	2954.22		10,782		11,566		11,566	783							
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	2978.76		12,254		13,188		13,188	934							
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	3295.47		29,202		20,367		20,367	(8,835)							
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	3321.75		3,832		2,597		2,597	(1,235)							
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	3325.54		12,294		8,250		8,250	(4,044)							
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	3243.63		29,054		21,872		21,872	(7,182)							
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	3276.24		23,483		16,911		16,911	(6,572)							
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	3327.71		12,659		7,617		7,617	(5,042)							
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	3334.69		6,609		3,929		3,929	(2,680)							
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	3345.78		13,944		8,150		8,150	(5,794)							
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	3352.09		17,067		9,910		9,910	(7,157)							
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	3357.75		22,176		12,809		12,809	(9,366)							
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	3130.12		11,083		17,548		17,548	6,465							
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	2972.37		29,166		42,625		42,625	13,460							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/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	3023.94		16,109		24,051		24,051	7,942							
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	2746.56		34,450		45,861		45,861	11,411							
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	2746.56		3,793		6,204		6,204	2,411							
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	2882.23		37,748		53,050		53,050	15,303							
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	2741.38		7,374		11,827		11,827	4,453							
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	2480.64		17,839		23,861		23,861	6,022							
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	2711.02		26,653		41,862		41,862	15,209							
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	2386.13		34,372		43,824		43,824	9,452							
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	2529.19		18,373		24,934		24,934	6,561							
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	2398.10		17,288		19,902		19,902	2,614							
SPX/CS/210318/2398.10-2512.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/01/2020	03/18/2021	63	150,000	2398.10		4,562		5,869		5,869	1,306							
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	2304.92		17,401		19,037		19,037	1,636							
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	2409.39		12,529		14,570		14,570	2,041							
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	2237.40		30,378		32,474		32,474	2,096							
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	2447.33		23,390		26,484		26,484	3,094							
SPX/CS/210325/2475.56-2542.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/01/2020	03/25/2021	136	336,987	2475.56		5,968		7,260		7,260	1,292							
SPX/CS/210326/2541.47-2635.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/01/2020	03/26/2021	134	341,140	2541.47		7,414		9,806		9,806	2,392							
SPX/CS/210326/2630.07-2735.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/01/2020	03/26/2021	131	345,483	2630.07		7,492		10,430		10,430	2,938							
SPX/CS/210330/2626.65-2736.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/01/2020	03/30/2021	159	417,982	2626.65		9,432		13,175		13,175	3,744							

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SPX/CS/210331/2584.59-2679.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/01/2020	03/31/2021	129	332,312	2584.59		6,998		9,384		9,384	2,386							
SPX/CS/210610/3190.14-3293.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	06/17/2020	06/10/2021	34	109,110	3190.14		1,958		1,844		1,844	(114)							
SPX/CS/210611/3041.31-3157.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	06/17/2020	06/11/2021	109	329,995	3041.31		7,928		7,531		7,531	(397)							
SPX/CS/210615/3066.59-3143.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	06/17/2020	06/15/2021	127	389,710	3066.59		6,149		5,791		5,791	(358)							
SPX/CS/210616/3124.74-3219.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	06/17/2020	06/16/2021	108	336,586	3124.74		6,067		5,714		5,714	(354)							
SPXR7E/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	177.75		16,276		4,834		4,834	(11,443)							
SPXR7E/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	1,294	233,045	180.13		6,431		1,621		1,621	(4,810)							
SPXR7E/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	180.43		4,044		1,036		1,036	(3,008)							
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	3295.47		14,928		9,142		9,142	(5,786)							
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	2746.56		11,047		18,301		18,301	7,254							
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		449		449	(4,095)							
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		388		388	(3,773)							
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		249		249	(2,470)							
SPXT5UT/C/210408/233.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/15/2020	04/08/2021	1,391	310,000	233.48		2,045		2,313		2,313	268							
SPXT5UT/C/210413/230.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	04/15/2020	04/13/2021	914	203,709	230.63		1,938		2,267		2,267	329							
SPXT5UT/C/210520/235.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	05/27/2020	05/20/2021	1,057	237,382	235.23		1,533		1,616		1,616	83							
SPXT5UT/C/210521/235.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	05/27/2020	05/21/2021	872	195,687	235.27		1,256		1,331		1,331	75							
SPXT5UT/C/210526/235.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	05/27/2020	05/26/2021	1,150	258,503	235.72		1,610		1,682		1,682	72							
SPXT5UT/C/210618/234.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association	06/24/2020	06/18/2021	1,084	244,694	234.47		2,005		2,017		2,017	12							

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STATEMENT AS OF JUNE 30, 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)					
SPXT5UT/C/210618/234.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	.06/24/2020	.06/18/2021	703	158,755	234.51		1,294		1,301		1,301	.8											
SPXT5UT/C/210623/235.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	.06/24/2020	.06/23/2021	552	124,802	235.06		955		969		969	.14											
SPX/C/230207/1518.23	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	.02/07/2013	.02/07/2023	10,000	15,182,300	1518.23	3,966,000			15,247,230		15,247,230	(1,055,533)											
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,966,000	4,042,177		18,898,839	XXX	18,898,839	(1,446,092)					XXX	XXX					
SPX US 09/18/20 P2300 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange Goldman Sachs International 784F5XWPLTWKTBV3E584	.05/29/2020	.09/18/2020	400	1,160,000	2,900		5,352,312		3,679,962		3,679,962	(1,672,350)											
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	1,329	969,734			183		183	(3,539)											
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			3,680,145	XXX	3,680,145	(1,680,589)						XXX	XXX				
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										5,524,795	5,352,312		3,680,145	XXX	3,680,145	(1,680,589)					XXX	XXX					
0219999999. Subtotal - Purchased Options - Hedging Other										9,490,795	9,394,489		22,578,984	XXX	22,578,984	(3,126,681)					XXX	XXX					
0289999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX				
0359999999. Subtotal - Purchased Options - Income Generation														XXX									XXX	XXX			
0429999999. Subtotal - Purchased Options - Other														XXX										XXX	XXX		
0439999999. Total Purchased Options - Call Options and Warrants										3,966,000	4,042,177		18,898,839	XXX	18,898,839	(1,446,092)					XXX	XXX					
0449999999. Total Purchased Options - Put Options										5,524,795	5,352,312		3,680,145	XXX	3,680,145	(1,680,589)					XXX	XXX					
0459999999. Total Purchased Options - Caps														XXX									XXX	XXX			
0469999999. Total Purchased Options - Floors														XXX										XXX	XXX		
0479999999. Total Purchased Options - Collars														XXX											XXX	XXX	
0489999999. Total Purchased Options - Other														XXX											XXX	XXX	
0499999999. Total Purchased Options										9,490,795	9,394,489		22,578,984	XXX	22,578,984	(3,126,681)					XXX	XXX					
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX										XXX	XXX		
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX										XXX	XXX		
SPX/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							.19											
0659999999. Subtotal - Written Options - Hedging Other - Put Options														XXX		.19								XXX	XXX		
0709999999. Subtotal - Written Options - Hedging Other														XXX		.19								XXX	XXX		
0779999999. Subtotal - Written Options - Replications														XXX										XXX	XXX		
0849999999. Subtotal - Written Options - Income Generation														XXX											XXX	XXX	
0919999999. Subtotal - Written Options - Other														XXX											XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants														XXX											XXX	XXX	
0939999999. Total Written Options - Put Options														XXX		.19									XXX	XXX	
0949999999. Total Written Options - Caps														XXX											XXX	XXX	
0959999999. Total Written Options - Floors														XXX											XXX	XXX	
0969999999. Total Written Options - Collars														XXX											XXX	XXX	
0979999999. Total Written Options - Other														XXX											XXX	XXX	
0989999999. Total Written Options														XXX		.19									XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX											XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX												XXX	XXX
USD/IRS/191007-291015/1.56276%	General Business	N/A	Interest Rate	Exchange 784F5XWPLTWKTBV3E584	.09/30/2019	.10/15/2029	500,000,000	500,000,000	1.56%				44,428,640		44,428,640	59,828,538							7,620,283				
USD/IRS/200701-240606/2.25%/L+2.00321%	General Business	N/A	Interest Rate	Exchange 784F5XWPLTWKTBV3E584	.06/29/2020	.06/06/2024	238,000,000	238,000,000	2.25%				(141,155)		(141,155)	(141,155)							2,359,886				

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STATEMENT AS OF JUNE 30, 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)																	
USD/IRS/200701-250325/1.84%/L+1.55171	General Business	N/A	Interest Rate	Exchange 784F5XWPLTKTBV3E584	06/29/2020	03/25/2025	75,000,000	75,000,000	1.84%				(70,953)		(70,953)	(70,953)				815,801																			
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate																																							
1169999999. Subtotal - Swaps - Hedging Other																																							
1229999999. Subtotal - Swaps - Replication																																							
1289999999. Subtotal - Swaps - Income Generation																																							
1349999999. Subtotal - Swaps - Other																																							
1359999999. Total Swaps - Interest Rate																																							
1369999999. Total Swaps - Credit Default																																							
1379999999. Total Swaps - Foreign Exchange																																							
1389999999. Total Swaps - Total Return																																							
1399999999. Total Swaps - Other																																							
1409999999. Total Swaps																																							
T 2 3/8 11/15/49	General Business	N/A	Interest Rate	Mizuho 549300HS3WTRSD88H32	02/04/2020	08/04/2020	52,500,000	52,500,000	2.38%				8,801,730		8,801,730	8,801,730				81,175																			
1439999999. Subtotal - Forwards - Hedging Other																																							
1479999999. Subtotal - Forwards																																							
1509999999. Subtotal - SSAP No. 108 Adjustments																																							
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																							
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																							
1709999999. Subtotal - Hedging Other																							9,490,795	9,394,489			75,597,246	XXX	75,597,246	65,291,498			10,877,145	XXX	XXX				
1719999999. Subtotal - Replication																																							
1729999999. Subtotal - Income Generation																																							
1739999999. Subtotal - Other																																							
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																							
1759999999 - Totals																							9,490,795	9,394,489			75,597,246	XXX	75,597,246	65,291,498			10,877,145	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

E06.14

STATEMENT AS OF JUNE 30, 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
FVUO Comdty	2,444	307,313,907	SEP 20 5 YR NOTE	Various	N/A	Interest Rate	09/30/2020	CBT	05/28/2020	125.3800	125.7400	758,300	758,300	758,300					1,747,460		100,000
TYUO Comdty	759	105,631,453	SEP 20 10YR T-NOTES	Various	N/A	Interest Rate	09/21/2020	CBT	05/28/2020	138.7700	139.1700	293,870	293,870	293,870					1,294,095		100,000
USUO Comdty	654	116,779,875	SEP 20 US T-BONDS	Various	N/A	Interest Rate	09/21/2020	CBT	05/28/2020	177.2700	178.5600	830,378	830,378	830,378					3,381,180		100,000
UXYUO Comdty	1,200	188,981,250	SEP 20 CBT ULT TNOTE	Various	N/A	Interest Rate	09/21/2020	CBT	05/28/2020	156.7200	157.4800	873,588	873,588	873,588					3,300,000		100,000
WNUO Comdty	1,409	307,382,156	SEP 20 CBT UL T-BONDS	Various	N/A	Interest Rate	09/21/2020	CBT	05/28/2020	215.9700	218.1600	3,083,860	3,083,860	3,083,860					15,499,000		100,000
153999999. Subtotal - Long Futures - Hedging Other												5,839,996	5,839,996	5,839,996					25,221,735	XXX	XXX
157999999. Subtotal - Long Futures												5,839,996	5,839,996	5,839,996					25,221,735	XXX	XXX
ESUO Index	(1,238)	191,283,380	SEP 20 EMINI S&P500	Various	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	2,999.4000	3,090.2000	(5,671,820)	(5,671,820)	(5,671,820)					16,341,600		50
MFSUO Index	(291)	25,849,530	SEP 20 ICUS MSCI EAFE	Various	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	1,774.2000	1,776.6000	(34,920)	(34,920)	(34,920)					2,816,880		50
NQUO Index	(98)	19,859,210	SEP 20 IMMI EMINI NSDQ	Various	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	9,604.2500	10,132.2500	(1,034,880)	(1,034,880)	(1,034,880)					1,617,000		20
RTYUO Index	(430)	30,831,000	SEP 20 CME EMINI RUS2K	Various	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	1,353.7500	1,434.0000	(1,725,375)	(1,725,375)	(1,725,375)					4,033,400		50
TUO Comdty	(2,293)	506,358,893	SEP 20 2YR T-NOTE	Various	N/A	Interest Rate	09/30/2020	CBT	05/28/2020	110.3800	110.4100	(106,758)	(106,758)	(106,758)					908,028		200,000
160999999. Subtotal - Short Futures - Hedging Other												(8,573,753)	(8,573,753)	(8,573,753)					25,716,908	XXX	XXX
164999999. Subtotal - Short Futures												(8,573,753)	(8,573,753)	(8,573,753)					25,716,908	XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
170999999. Subtotal - Hedging Other												(2,733,757)	(2,733,757)	(2,733,757)					50,938,643	XXX	XXX
171999999. Subtotal - Replication																				XXX	XXX
172999999. Subtotal - Income Generation																				XXX	XXX
173999999. Subtotal - Other																				XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
175999999 - Totals												(2,733,757)	(2,733,757)	(2,733,757)					50,938,643	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

E07

STATEMENT AS OF JUNE 30, 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)
NONE								
019999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		15,200,000		XXX		IV
BNP PARIBAS	Cash	213800RK6FY7V2D0CII37		290,000		XXX		IV
Mizuho	Cash	549300HSIIIITRS6D88H32		9,290,000		XXX		IV
Credit Suisse	Cash	E58DKGIMJYYJLN8C3868		400,000		XXX		IV
Barclays Bank PLC (London)	Cash	656SEF7VJP5170UK5573		1,210,000		XXX		IV
SunTrust Bank	Cash	IYDQJBGJIIY9T8XKCSX06				XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPRFMYMCLFXT09		530,000		XXX		IV
UBS	Cash	549300W0IFUSNYH0FL22				XXX		IV
029999999 - Total				26,920,000		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

