

QUARTERLY STATEMENT

OF THE

Commonwealth Annuity and Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 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 SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Commonwealth Annuity and Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.globalatlantic.com

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

OFFICERS

President Robert Michael Arena Jr. Chief Financial Officer David Allen Jacoby
SVP, Associate General Counsel, Secretary Kathryn Lauren Freund # SVP and Appointed Actuary Robert James Egan

OTHER

List of other officers including Anup Agarwal, Jason Alexander Bickler, Thomas Andrew Doruska #, Padma Elmgart, Mark Francis Erickson, Susan Lorraine Fiengo, Ilya Grigoryevich Finkler, April Elizabeth Galda, John Nicholas Giamalis, Jane Spanier Grosso, Jonathan Hecht, Brian Michael Hendry, Virginia Hope Johnson, Jason Kao, Kevin Michael Kimmerling, Lori Ann LaForge, Donna Marie Lasick #, Victoria May Lau, Kevin Francis Leavey #, Hanben Kim Lee, Emily Anne LeMay, Justin David MacNeil, Tonya Rachelle Maxwell #, Juan Ignacio Mazzini, Stephen John McIntyre #, Barrie Ribet Moskovich, Daniel Patrick O'Shea, Sarah Marie Patterson, Dean Pentikis, Samuel Ramos, Jason Michael Roach, Peter John Rugel, Kelly June Rutherford #, Manu Sareen, Andrew Mead Shainberg, Philip William Sherrill, Gary Phillip Silber, MD, Eric David Todd, Managing Director, Lauren Taylor Scott #, Sarah Anne Williams, Natalie Rose Wagner, VP, SEC 38a-1 Chief Compliance Officer, Privacy Officer, Anti-Money Laundering Officer and Special Investigative Unit Officer

DIRECTORS OR TRUSTEES

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

State of Iowa SS:
County of Polk

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

DocuSigned by: Robert Michael Arena, Jr. President

DocuSigned by: Kathryn Lauren Freund SVP, Associate 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

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 | 17,410,789,740 | | 17,410,789,740 | 14,203,617,978 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 23,094,824 | | 23,094,824 | 20,594,824 |
| 2.2 Common stocks | 2,892,953,277 | | 2,892,953,277 | 2,859,789,061 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 2,043,796,481 | | 2,043,796,481 | 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 (\$59,250,066), cash equivalents (\$649,609,029) and short-term investments (\$48,838,848) | 757,697,943 | | 757,697,943 | 698,917,145 |
| 6. Contract loans (including \$ premium notes) | 355,455,857 | | 355,455,857 | 364,457,835 |
| 7. Derivatives | 80,427,147 | | 80,427,147 | 82,538,440 |
| 8. Other invested assets | 141,391,861 | | 141,391,861 | 72,986,615 |
| 9. Receivables for securities | 9,904,041 | 2,178,715 | 7,725,326 | 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) | 23,715,511,171 | 2,178,715 | 23,713,332,456 | 19,823,433,444 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 159,271,439 | | 159,271,439 | 141,038,287 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 163,654 | | 163,654 | 198,482 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 2,575,757 | | 2,575,757 | 2,655,472 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 6,483,507 | | 6,483,507 | 2,965,142 |
| 16.2 Funds held by or deposited with reinsured companies | 138,098,450 | | 138,098,450 | 102,073,999 |
| 16.3 Other amounts receivable under reinsurance contracts | 160,677,768 | | 160,677,768 | 202,221,785 |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 82,704,198 | | 82,704,198 | 29,106,395 |
| 18.2 Net deferred tax asset | 98,629,897 | 8,073,305 | 90,556,592 | 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 | 1,701,585,585 | 13,068,245 | 1,688,517,340 | 560,559,666 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 26,066,242,876 | 23,320,265 | 26,042,922,611 | 20,909,111,297 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 2,059,321,743 | | 2,059,321,743 | 2,216,843,904 |
| 28. Total (Lines 26 and 27) | 28,125,564,619 | 23,320,265 | 28,102,244,354 | 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 | 1,687,461,221 | | 1,687,461,221 | 557,043,614 |
| 2502. Amounts recoverable from distribution channels | 11,740,806 | 10,967,019 | 773,787 | 3,516,052 |
| 2503. Receivables Letter of Credit | 1,652,023 | 1,652,023 | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 731,535 | 449,203 | 282,332 | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 1,701,585,585 | 13,068,245 | 1,688,517,340 | 560,559,666 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ 4,636,696,445 less \$ included in Line 6.3 (including \$ 29,127,396 Modco Reserve)..... | 4,636,696,445 | 3,314,720,530 |
| 2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)..... | 53,192 | 74,751 |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve)..... | 781,094,972 | 723,100,622 |
| 4. Contract claims: | | |
| 4.1 Life | 9,145,853 | 5,824,806 |
| 4.2 Accident and health | 13 | 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)..... | 461,622 | 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 | 204,216 | 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 \$ 105,443,587 assumed and \$ 216,275,319 ceded | 321,718,906 | 227,163,440 |
| 9.4 Interest Maintenance Reserve | 113,190,411 | 94,268,933 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ 368,374 , accident and health \$ 2,150 and deposit-type contract funds \$ | 370,524 | 389,093 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 6,828,698 | 7,258,572 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ (16,535,484) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (23,215,109) | (29,053,240) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 1,250,548 | 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 | 173,102 | 173,591 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 186,711 | 588,149 |
| 18. Amounts held for agents' account, including \$ agents' credit balances | | |
| 19. Remittances and items not allocated | 15,951,428 | 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 | 53,791,531 | 44,881,351 |
| 24.02 Reinsurance in unauthorized and certified (\$) companies | 1,477,417 | 2,167,837 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers | 13,925,518,085 | 12,676,119,655 |
| 24.04 Payable to parent, subsidiaries and affiliates | 310,929 | 1,797,082 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | 290,712,586 | 293,605,247 |
| 24.08 Derivatives | (177,288) | 42,007,091 |
| 24.09 Payable for securities | 90,670,641 | 32,857,810 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 2,844,296,341 | 607,326,041 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 23,070,711,774 | 18,063,274,834 |
| 27. From Separate Accounts Statement | 2,059,321,743 | 2,216,843,904 |
| 28. Total liabilities (Lines 26 and 27) | 25,130,033,517 | 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) | 629,628,834 | 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) | 2,969,684,837 | 2,843,310,463 |
| 38. Totals of Lines 29, 30 and 37 | 2,972,210,837 | 2,845,836,463 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 28,102,244,354 | 23,125,955,201 |
| DETAILS OF WRITE-INS | | |
| 2501. Deposit contracts payable | 2,879,691,185 | 619,744,662 |
| 2502. FwH payable - IMR | (63,125,900) | (36,484,165) |
| 2503. Derivatives collateral | 23,970,000 | 17,400,000 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 3,761,056 | 6,665,545 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 2,844,296,341 | 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 | 1,470,497,894 | 714,183,650 | 1,591,831,683 |
| 2. Considerations for supplementary contracts with life contingencies | 2,530,395 | 3,020,326 | 4,023,409 |
| 3. Net investment income | 547,366,081 | 532,163,897 | 717,963,484 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 7,508,392 | 6,544,473 | 8,936,627 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 53,836,531 | 121,265,348 | 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 | 27,764,510 | 29,513,010 | 39,479,314 |
| 8.2 Charges and fees for deposit-type contracts | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 55,372,912 | 44,607,902 | 85,818,065 |
| 9. Totals (Lines 1 to 8.3) | 2,164,876,715 | 1,451,298,606 | 2,583,967,273 |
| 10. Death benefits | 38,246,316 | 38,990,710 | 52,813,609 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. Annuity benefits | 153,094,573 | 101,627,750 | 135,610,716 |
| 13. Disability benefits and benefits under accident and health contracts | 1,057,826 | 1,056,614 | 1,412,666 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 32,711 | 32,542 | 40,693 |
| 15. Surrender benefits and withdrawals for life contracts | 143,452,576 | 251,892,914 | 308,594,412 |
| 16. Group conversions | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | (8,643,999) | (10,026,346) | (14,644,490) |
| 18. Payments on supplementary contracts with life contingencies | 31,349 | 16,570 | 32,024 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 1,322,155,092 | 480,326,414 | 1,369,868,278 |
| 20. Totals (Lines 10 to 19) | 1,649,426,444 | 863,917,168 | 1,853,727,908 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 3,639,255 | 4,556,769 | 5,963,340 |
| 22. Commissions and expense allowances on reinsurance assumed | 92,663,133 | 131,389,967 | 143,909,553 |
| 23. General insurance expenses and fraternal expenses | 87,458,068 | 71,858,939 | 83,328,590 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 2,869,579 | 2,717,596 | 3,550,062 |
| 25. Increase in loading on deferred and uncollected premiums | (50,423) | (44,243) | (85,726) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (41,540,981) | (44,175,325) | (62,094,397) |
| 27. Aggregate write-ins for deductions | 534,178,534 | 362,169,201 | 408,870,706 |
| 28. Totals (Lines 20 to 27) | 2,328,643,609 | 1,392,390,072 | 2,437,170,036 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (163,766,894) | 58,908,534 | 146,797,237 |
| 30. Dividends to policyholders and refunds to members | 880,064 | 975,235 | 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) | (164,646,958) | 57,933,299 | 145,481,422 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | (1,215,834) | 3,319,915 | 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) | (163,431,124) | 54,613,384 | 99,473,030 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ | 59,860,855 (excluding taxes of \$ 7,757,176 transferred to the IMR) | | |
| | 177,695,432 | (22,908,906) | (131,949,209) |
| 35. Net income (Line 33 plus Line 34) | 14,264,308 | 31,704,478 | (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) | 14,264,308 | 31,704,478 | (32,476,179) |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ | (1,369,355) | 134,277,743 | 65,147,553 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 40. Change in net deferred income tax | 52,959,483 | 793,418 | 2,324,199 |
| 41. Change in nonadmitted assets | (14,268,980) | (6,072,049) | (8,976,955) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | 690,420 | (786,971) | (729,883) |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. Change in asset valuation reserve | (8,910,181) | (5,411,506) | 7,789,982 |
| 45. Change in treasury stock | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | 581,594 | 1,006,062 | 993,356 |
| 47. Other changes in surplus in Separate Accounts Statement | (581,594) | (1,006,062) | (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 | (3,437,689) | (6,854,705) | (8,763,270) |
| 52. Dividends to stockholders | | | |
| 53. Aggregate write-ins for gains and losses in surplus | (49,200,730) | 23,093,622 | 23,093,622 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 126,374,374 | 101,613,840 | 57,834,798 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 2,972,210,837 | 2,889,615,505 | 2,845,836,463 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Mortality fees | 29,312,510 | 28,817,359 | 39,103,035 |
| 08.302. FwH net assumed/ceded activity | 7,806,937 | 1,898,770 | 25,771,105 |
| 08.303. Service Fee Revenue | 6,688,509 | 6,929,274 | 9,265,893 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | 11,564,956 | 6,962,499 | 11,678,032 |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 55,372,912 | 44,607,902 | 85,818,065 |
| 2701. Ceded funds withheld net investment income | 408,613,251 | 396,679,424 | 538,111,783 |
| 2702. FwH ceded realized losses | 87,858,812 | (55,307,629) | (151,015,405) |
| 2703. Net change in deposit liabilities | 50,696,093 | 41,187,881 | 55,354,474 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (12,989,622) | (20,390,475) | (33,580,146) |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 534,178,534 | 362,169,201 | 408,870,706 |
| 5301. Funds withheld gain adjustment | (49,200,730) | | |
| 5302. Prior year audit adjustment - investment in subsidiary | | 23,093,622 | 23,093,622 |
| 5303. | | | |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | | | |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | (49,200,730) | 23,093,622 | 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 | 877,145,994 | 705,862,236 | 1,198,049,800 |
| 2. Net investment income | 523,629,225 | 522,422,262 | 712,558,474 |
| 3. Miscellaneous income | 118,588,971 | 171,281,024 | 240,515,453 |
| 4. Total (Lines 1 to 3) | 1,519,364,190 | 1,399,565,522 | 2,151,123,727 |
| 5. Benefit and loss related payments | 233,113,958 | 1,522,854,121 | 1,094,261,746 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (47,379,112) | (20,064,273) | (34,382,643) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 724,553,313 | 93,338,200 | 126,543,641 |
| 8. Dividends paid to policyholders | 925,190 | 997,471 | 1,351,142 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 120,205,000 | 34,999,999 | 74,871,845 |
| 10. Total (Lines 5 through 9) | 1,031,418,349 | 1,632,125,518 | 1,262,645,731 |
| 11. Net cash from operations (Line 4 minus Line 10) | 487,945,841 | (232,559,996) | 888,477,996 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 3,043,126,660 | 3,139,217,546 | 4,824,867,657 |
| 12.2 Stocks | 3,491,824 | | 23,755,598 |
| 12.3 Mortgage loans | 50,058,575 | 297,479,804 | 278,406,039 |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | 6,603,302 | 232,033,657 | 266,506,390 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| 12.7 Miscellaneous proceeds | 129,200,462 | (8,923,625) | 24,782,185 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 3,232,480,823 | 3,659,807,382 | 5,418,317,869 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 3,426,611,382 | 3,371,947,325 | 5,160,969,623 |
| 13.2 Stocks | 10,067,400 | 2,949,960 | 2,949,960 |
| 13.3 Mortgage loans | 579,736,005 | 246,875,929 | 344,873,410 |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | 9,538,044 | 155,810,295 | 293,113,523 |
| 13.6 Miscellaneous applications | (57,812,831) | (34,337,480) | (30,525,309) |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 3,968,140,000 | 3,743,246,029 | 5,771,381,207 |
| 14. Net increase (or decrease) in contract loans and premium notes | (9,001,978) | (9,635,823) | (12,842,257) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (726,657,199) | (73,802,824) | (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 | | (40,857,639) | (40,857,639) |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 57,994,350 | (29,584,043) | (38,500,058) |
| 16.5 Dividends to stockholders | | | |
| 16.6 Other cash provided (applied) | 239,497,809 | 4,152,943 | (892,098,818) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 297,492,159 | (66,288,739) | (871,456,515) |
| 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) | 58,780,801 | (372,651,559) | (323,199,601) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 698,917,142 | 1,022,116,744 | 1,022,116,742 |
| 19.2 End of period (Line 18 plus Line 19.1) | 757,697,943 | 649,465,185 | 698,917,142 |

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 | | 43,244,306 | 326,317,534 |
| 20.0004. Assumption transfer of assets from Guaranty Income Life Insurance Company | | | 1,150,644,967 |
| 20.0005. Non cash exchanges | 24,444,522 | 329,672,052 | 211,251,977 |
| 20.0006. Bonds received to settle reinsurance transactions | 2,776,513,742 | 83,353,490 | 127,164,126 |
| 20.0007. Transfer of Surplus Note | | 365,000,000 | 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 | 33,438,367 | 34,593,293 | 46,457,314 |
| 3. Ordinary individual annuities | 27,643,128 | 26,773,217 | 38,530,665 |
| 4. Credit life (group and individual) | | | |
| 5. Group life insurance | 100,702 | 119,236 | 177,833 |
| 6. Group annuities | | | |
| 7. A & H - group | | | |
| 8. A & H - credit (group and individual) | | | |
| 9. A & H - other | 141,225 | 187,304 | 234,111 |
| 10. Aggregate of all other lines of business | | | |
| 11. Subtotal (Lines 1 through 10) | 61,323,422 | 61,673,050 | 85,399,923 |
| 12. Fraternal (Fraternal Benefit Societies Only) | | | |
| 13. Subtotal (Lines 11 through 12) | 61,323,422 | 61,673,050 | 85,399,923 |
| 14. Deposit-type contracts | 80,398,047 | 2,612,930 | 4,461,287 |
| 15. Total (Lines 13 and 14) | 141,721,469 | 64,285,980 | 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.

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 # | 09/30/2020 | 12/31/2019 |
|---|--------|----------|------------|-------------------------|-------------------------|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | \$ 14,264,308 | \$ (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>\$ 14,264,308</u> | <u>\$ (32,476,179)</u> |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | \$ 2,972,210,837 | \$ 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>\$ 2,972,210,837</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.
- (11) Claim reserves are established equal to 100% of the estimated benefit payable.

Notes to the Financial Statements

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

(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 \$5,704,903 and \$7,606,903 for the periods ended September 30, 2020 and December 31, 2019, respectively.

| (1) Purchased Entity | (2) Acquisition Date | (3) Cost of Acquired Entity | (4) Original Amount of Admitted Goodwill | (5) Admitted Goodwill as of the Reporting Date | (6) Amount of Goodwill Amortized During the Reporting Period | (7) Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill |
|------------------------------------|-------------------------|--------------------------------|---|---|---|---|
| Accordia Life and Annuity Company | 01/01/2013 | \$ 12,600,000 | \$ 2,000,000 | \$ 600,000 | \$ 150,000 | 0.100 % |
| Forethought Life Insurance Company | 01/01/2014 | 584,300,000 | 74,065,370 | 24,071,245 | 5,554,903 | 1.300 |

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 2.20% 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

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 | \$ | \$ | \$ 240,567,755 | \$ | \$ 1,721,351,921 | \$ 74,587,318 | \$ 2,036,506,994 |
| (b) 30 - 59 days past due | | | 3,206,753 | | | | 3,206,753 |
| (c) 60 - 89 days past due | | | 2,026,680 | | | | 2,026,680 |
| (d) 90 - 179 days past due | | | 2,056,054 | | | | 2,056,054 |
| (e) 180+ days past due | | | | | | | |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ 2,056,054 | \$ | \$ | \$ | \$ 2,056,054 |
| (b) Interest accrued | | | | | | | |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) Interest accrued | | | | | | | |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) Number of loans | | | | | | | |
| (c) Percent reduced | % | % | % | % | % | % | % |
| 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| b. Prior Year | | | | | | | |
| 1. Recorded Investment | | | | | | | |
| (a) Current | \$ | \$ | \$ 58,438,597 | \$ | \$ 1,376,733,989 | \$ 78,775,424 | \$ 1,513,948,010 |
| (b) 30 - 59 days past due | | | | | | | |
| (c) 60 - 89 days past due | | | | | | | |
| (d) 90 - 179 days past due | | | | | | | |
| (e) 180+ days past due | | | | | | | |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) Interest accrued | | | | | | | |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) Interest accrued | | | | | | | |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) Number of loans | | | | | | | |
| (c) Percent reduced | % | % | % | % | % | % | % |
| 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

- (5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable
- (6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - None
- (7) Allowance for credit losses - Not Applicable
- (8) Mortgage loans derecognized as a result of foreclosure - None
- (9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with SSAP No. 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$5,118,320 OTTI charges on loan-backed securities as of September 30, 2020 and no OTTI charges were recognized as of December 31, 2019.

Notes to the Financial Statements

5. Investments (Continued)

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

| (1) | (2) | (3) | (4) | (5) | (6) | (7) |
|--------------|--|---------------------------------------|---------------------|---------------------------|----------------------------|--|
| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
| 05542MAT2 | \$ 21,450,339 | \$ 19,604,644 | \$ 1,845,695 | \$ 19,604,644 | \$ 16,538,547 | 03/31/2020 |
| 12624NAQ3 | 10,498,370 | 9,141,685 | 1,356,685 | 9,141,685 | 9,141,685 | 09/30/2020 |
| 82321UAA1 | 15,393,496 | 13,477,556 | 1,915,940 | 13,477,556 | 13,477,556 | 09/30/2020 |
| Total | | | \$ 5,118,320 | | | |

- (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 \$ (81,443,582)
- 2. 12 months or longer (26,881,551)

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

- 1. Less than 12 months \$ 1,526,013,910
- 2. 12 months or longer 554,232,973

- (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 September 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

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) | (9) | (10) | (11) |
| | (1) | (2) | (3) | (4) | (5) | Total From Prior Year | | | | | | |
| | 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) | 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 | 2,530,000 | | | | 2,530,000 | 2,530,000 | | 2,530,000 | 0.009 | 0.009 | | |
| 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 | 0.063 | 0.063 | | |
| j. On deposit with states | 127,729,850 | | | | 127,729,850 | 126,451,097 | 1,278,753 | 127,729,850 | 0.454 | 0.455 | | |
| k. On deposit with other regulatory bodies | | | | | | | | | | | | |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | 408,317,396 | | | | 408,317,396 | 460,115,893 | (51,798,497) | 408,317,396 | 1.452 | 1.453 | | |
| m. Pledged as collateral not captured in other categories | | | | | | | | | | | | |
| n. Other restricted assets | | | | | | | | | | | | |
| o. Total restricted assets | \$ 556,284,346 | \$ | \$ | \$ | \$ 556,284,346 | \$ 600,076,590 | \$ (43,792,244) | \$ 556,284,346 | 1.978 % | 1.980 % | | |

(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 | \$ 23,970,000 | \$ 23,970,000 | 0.092 % | 0.092 % |
| 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) | \$ 23,970,000 | \$ 23,970,000 | 0.092 % | 0.092 % |
| Separate Account: | | | | |
| k. Cash, cash equivalents and short-term investments | \$ | \$ | % | % |
| l. Schedule D, Part 1 | | | | |
| m. Schedule D, Part 2, Section 1 | | | | |
| n. Schedule D, Part 2, Section 2 | | | | |
| o. Schedule B | | | | |
| p. Schedule A | | | | |
| q. Schedule BA, Part 1 | | | | |
| r. Schedule DL, Part 1 | | | | |
| s. Other | | | | |
| t. Total Collateral Assets (k+l+m+n+o+p+q+r+s) | \$ | \$ | % | % |
| | | | (1) | (2) |
| | | | Amount | % of Liability to Total Liabilities |
| u. Recognized Obligation to Return Collateral Asset (General Account) | | | \$ 23,970,000 | 0.104 % |
| 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 | |
|--------------------------------------|--------------------------|------------|----------------------|----------------------|----------------------|----------------------|
| | 09/30/2020 | 12/31/2019 | 09/30/2020 | 12/31/2019 | 09/30/2020 | 12/31/2019 |
| (1) Bonds - amortized cost | | | \$ | \$ | \$ | \$ |
| (2) LB & SS - amortized cost | 8 | 3 | 38,800,232 | 30,924,702 | 42,525,560 | 31,529,955 |
| (3) Preferred stock - amortized cost | | | | | | |
| (4) Preferred stock - fair value | | | | | | |
| (5) Total (1+2+3+4) | 8 | 3 | \$ 38,800,232 | \$ 30,924,702 | \$ 42,525,560 | \$ 31,529,955 |

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

| | General Account | Separate Account |
|---|-----------------|------------------|
| (1) Number of CUSIPs | 9 | |
| (2) Aggregate Amount of Investment Income | \$ 4,164,324 | \$ |

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 September 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 September 30, 2020 and December 31, 2019.

Notes to the Financial Statements

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of September 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 \$80,604,435 and \$40,531,349 at September 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 \$97,597,632, and a market value of \$115,472,265, as of September 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 \$310,929 and \$1,797,082 in a net payable to affiliates for the periods ended September 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 \$4,300,379 and \$4,348,972 for the periods ended September 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 \$4,612,465 and \$7,444,598 net payable and recorded expenses for these agreements of \$8,922,915 and \$41,269,385 for the periods ended September 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 \$5,872,121 and \$3,634,224 and recorded income of \$17,694,642 and \$22,902,321 for the periods ended September 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 decreased by \$3,528,560 for the period ended September 30, 2020 and Accordia's statutory surplus decreased by \$188,716,917 as of September 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 \$3,001,418 for the period ended September 30, 2020 and FLIC's statutory surplus decreased by \$26,577,073 as of September 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 | \$ (3,528,560) | \$ (188,716,917) | \$ 598,675,166 | \$ 787,392,083 |
| Forethought Life Insurance Company | 3,001,418 | (26,577,073) | 2,048,278,394 | 2,074,855,467 |

* 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 \$347,000,000. The Company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

| | (1) Total (2+3) | (2) General Account | (3) Separate Accounts |
|---|-----------------------|---------------------------|-----------------------------|
| 1. Current Year | | | |
| (a) Membership stock - Class A | \$ | \$ | \$ |
| (b) Membership stock - Class B | 5,187,100 | 5,187,100 | |
| (c) Activity stock | 12,520,000 | 12,520,000 | |
| (d) Excess stock | | | |
| (e) Aggregate total (a+b+c+d) | \$ 17,707,100 | \$ 17,707,100 | |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 347,000,000 | | |
| 2. Prior Year-End | | | |
| (a) Member stock - Class A | \$ | \$ | \$ |
| (b) Membership stock - Class B | 3,119,700 | 3,119,700 | |
| (c) Activity stock | 9,520,000 | 9,520,000 | |
| (d) Excess stock | 869,900 | 869,900 | |
| (e) Aggregate total (a+b+c+d) | \$ 13,509,600 | \$ 13,509,600 | |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 367,000,000 | | |

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

| | (1) Fair Value | (2) Carrying Value | (3) Aggregate Total Borrowing |
|--|-------------------|-----------------------|-------------------------------------|
| 1. Current year total general and separate accounts total collateral pledged (Lines 2+3) | \$ 520,259,683 | \$ 408,317,396 | \$ 313,000,000 |
| 2. Current year general account total collateral pledged | 520,259,683 | 408,317,396 | 313,000,000 |
| 3. Current year separate accounts total collateral pledged | | | |
| 4. Prior year-end total general and separate accounts total collateral pledged | 520,688,816 | 460,115,893 | 238,000,000 |

(b) Maximum amount pledged during reporting period

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

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

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

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. The Company makes standard matching contributions which vest 100% when made. In certain cases, the Company makes nonelective contributions which vest ratably over 5 years, calculated based upon years of service. The allocated expenses were \$641,550 and \$795,755 for the period ended September 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 \$858,030,243 and \$723,752,500 at September 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 | \$ 51,250,000 | \$ 51,250,000 | | 09/30/2048 |
| Total | | \$ 820,000,000 | \$ 820,000,000 | \$ 51,250,000 | \$ 51,250,000 | | |

On August 25, 2020, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid September 30, 2020.

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 September 30, 2020, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$6,242,609.

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

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities - Not Applicable

F. All Other Contingencies

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

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

15. Leases

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

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

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$21,163,922 as of September 30, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining full collateral of \$21,440,000 from counterparties as of September 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 September 30, 2020, the Company had cash on deposit as collateral at counterparties with a fair value of \$23,970,000 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 September 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 September 30, 2020, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(1) Fair value measurements at reporting date

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|--|-------------------------|----------------------|-----------|-----------------------|-------------------------|
| a. Assets at fair value | | | | | |
| Derivatives | \$ 15,128,865 | \$ 65,298,281 | \$ | \$ | \$ 80,427,146 |
| Separate Accounts | 2,051,257,173 | 8,064,571 | | | 2,059,321,744 |
| Total assets at fair value/NAV | <u>\$ 2,066,386,038</u> | <u>\$ 73,362,852</u> | <u>\$</u> | <u>\$</u> | <u>\$ 2,139,748,890</u> |
| b. Liabilities at fair value | | | | | |
| Derivative Liabilities | \$ | \$ (177,288) | \$ | \$ | \$ (177,288) |
| Total liabilities at fair value | <u>\$</u> | <u>\$ (177,288)</u> | <u>\$</u> | <u>\$</u> | <u>\$ (177,288)</u> |

*Net asset balances after right of offset with counterparty are presented on page 2 as of September 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 September 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 | \$ 18,562,141,509 | \$ 17,410,789,740 | \$ 79,334,147 | \$ 15,774,639,737 | \$ 2,708,167,625 | \$ | \$ |
| Mortgage Loans | 2,115,372,030 | 2,043,796,481 | — | 1,999,284,725 | 116,087,305 | | |
| Other Invested Assets | 142,049,391 | 141,391,861 | — | 31,163,935 | 110,885,456 | | |
| Preferred Stock | 23,175,286 | 23,094,824 | — | 22,151,145 | 1,024,141 | | |
| Common Stock | 17,707,100 | 17,707,100 | — | 17,707,100 | — | | |
| Investment in Sub | 2,875,246,177 | 2,875,246,177 | — | — | 2,875,246,177 | | |
| Short Term Investment | 50,077,565 | 48,838,848 | — | 38,637,676 | 11,439,889 | | |
| Cash and Equivalents | 708,859,095 | 708,859,095 | 708,859,095 | — | — | | |
| Derivative Assets | 80,427,146 | 80,427,147 | 15,128,865 | 65,298,281 | — | | |
| Total Assets | 24,575,055,299 | 23,350,151,273 | 803,322,107 | 17,948,882,599 | 5,822,850,593 | | |
| Derivative Liabilities | (177,288) | (177,288) | — | (177,288) | — | | |
| Total Liabilities | (177,288) | (177,288) | — | (177,288) | — | | |

D. Not Practicable to Estimate Fair Value - None

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Effective September 10, 2020, the Company entered into a coinsurance agreement with CMFG Life Insurance Company ("CUNA") whereby it assumes new fixed annuity business. As of September 30, 2020, there have been \$0 reserves assumed.

Effective July 1, 2020, the Company entered into a coinsurance agreement with John Hancock Life Insurance Company ("John Hancock") whereby it assumes blocks of bank owned life insurance ("BOLI"). This agreement is being treated as deposit accounting. The total deposit liability established was \$2,260,652,116 as of September 30, 2020.

Effective July 1, 2020, the Company entered into a coinsurance agreement with United of Omaha Life Insurance Company whereby it assumes new fixed annuity business. The total accumulated assumed reserves was \$66,652,216 as of September 30, 2020.

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 \$228,839,880 as of September 30, 2020.

On April 7, 2020, the Company and its insurance subsidiaries entered into an arrangement with Ivy Co-Invest Vehicle LLC and its subsidiaries designed to deploy approximately \$1,000,000,000 of capital provided by Ivy into qualifying reinsurance transactions alongside the Company and its subsidiaries. The Company's insurance subsidiaries and Ivy Re Limited ("Ivy"), a Bermuda insurance company and a subsidiary of Ivy Co-Invest Vehicle LLC, will participate in qualifying reinsurance transactions sourced, negotiated and underwritten by the Company's institutional reinsurance business over the course of a five-year investment period. Qualifying reinsurance transactions include reinsurance of life and retirement in-force blocks and of blocks obtained through merger and acquisitions, as well as pension risk transfer reinsurance, generally on a funds withheld insurance basis, with the Company's insurance subsidiary retaining a portion of the assumed liabilities of such transaction. Under the terms of the foregoing arrangement, the Company entered into several funds withheld coinsurance agreements with Ivy Re whereby it ceded \$438,013,840 of reserves and established a deposit receivable of \$1,130,326,058 as of September 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 \$225,623,960 as of September 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 \$874,130,000 of reserves as of September 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 \$127,729,850 and \$126,451,097 as of September 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 September 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 September 30, 2020:

| | Actual Cost | Book/Adjusted Carrying Value (Excluding Interest) | Fair Value | Other-Than-Temporary Impairment Losses Recognized |
|---|----------------------|---|----------------------|---|
| a. Residential mortgage-backed securities | \$ 86,840,546 | \$ 85,584,986 | \$ 95,086,311 | |
| b. Commercial mortgage-backed securities | | | | |
| c. Collateralized debt obligations | | | | |
| d. Structured securities | | | | |
| e. Equity investment in SCAs | | | | |
| f. Other assets | | | | |
| g. Total | <u>\$ 86,840,546</u> | <u>\$ 85,584,986</u> | <u>\$ 95,086,311</u> | <u>\$</u> |

Notes to the Financial Statements

21. Other Items (Continued)

- (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 November 11, 2020.

KKR acquisition of Global Atlantic

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 - Not Applicable

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

Notes to the Financial Statements

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

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

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: \$ 32,528,020
- 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 | \$ 97,597,632 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 2,846,279,461 | \$ 2,875,246,177 |
| 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 | \$ 2,972,843,809 |
| 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 | \$ | 245,801,188 |
| 1.13 Commercial Mortgages | \$ | 1,795,939,238 |
| 1.14 Total Mortgages in Good Standing | \$ | 2,041,740,426 |
- 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 | \$ | 2,056,054 |
| 1.33 Commercial Mortgages | \$ | |
| 1.34 Total Mortgages with Interest Overdue more than Three Months | \$ | 2,056,054 |
- 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)
- | | | |
|--|----------|---------------|
| | \$ | 2,043,796,480 |
|--|----------|---------------|
- 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 []
- 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 []
- 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 [] 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 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 | 757,675 | 300,061 | 236 | 1,057,972 | |
| 2. Alaska | AK | L | 79,251 | (1) | | 79,250 | |
| 3. Arizona | AZ | L | 525,591 | 230,912 | 963 | 757,466 | |
| 4. Arkansas | AR | L | 42,788 | 80 | | 42,868 | |
| 5. California | CA | L | 1,998,727 | 7,565,481 | 1,449 | 9,565,657 | |
| 6. Colorado | CO | L | 1,335,582 | 1,077,909 | 2,390 | 2,415,881 | 156,787 |
| 7. Connecticut | CT | L | 910,913 | 319,233 | 295 | 1,230,441 | |
| 8. Delaware | DE | L | 150,339 | 1,829 | | 152,168 | |
| 9. District of Columbia | DC | L | 12,066 | 17 | 546 | 12,629 | |
| 10. Florida | FL | L | 1,887,823 | 2,309,946 | 6,402 | 4,204,171 | 412,802 |
| 11. Georgia | GA | L | 906,372 | 186,627 | 4,711 | 1,097,710 | |
| 12. Hawaii | HI | L | 13,800 | 5,860 | | 19,660 | |
| 13. Idaho | ID | L | 32,800 | 93 | | 32,893 | 1,527,026 |
| 14. Illinois | IL | L | 1,686,853 | 1,403,130 | 7,907 | 3,097,890 | |
| 15. Indiana | IN | L | 301,903 | 161,495 | | 463,398 | 48,515 |
| 16. Iowa | IA | L | 195,216 | 1,003,760 | 475 | 1,199,451 | |
| 17. Kansas | KS | L | 131,048 | 73,990 | | 205,038 | |
| 18. Kentucky | KY | L | 176,700 | 1,402 | | 178,102 | |
| 19. Louisiana | LA | L | 471,520 | 45,658 | 2,131 | 519,309 | |
| 20. Maine | ME | L | 264,921 | 45,718 | 2,473 | 313,112 | 52,357 |
| 21. Maryland | MD | L | 417,059 | 207,212 | 136 | 624,407 | |
| 22. Massachusetts | MA | L | 1,766,449 | 78,006 | 2,848 | 1,847,303 | 75,022,352 |
| 23. Michigan | MI | L | 913,372 | 848,373 | 46,474 | 1,808,219 | 126,034 |
| 24. Minnesota | MN | L | 1,338,563 | 1,402,111 | 211 | 2,740,885 | 120,877 |
| 25. Mississippi | MS | L | 57,932 | 65 | | 57,997 | |
| 26. Missouri | MO | L | 370,369 | 338,009 | 1,110 | 709,488 | 223,693 |
| 27. Montana | MT | L | 33,195 | 972 | | 34,167 | |
| 28. Nebraska | NE | L | 171,084 | 385,015 | | 556,099 | 203,786 |
| 29. Nevada | NV | L | 71,396 | 13,189 | 1,282 | 85,867 | 115,696 |
| 30. New Hampshire | NH | L | 577,518 | 750,549 | 2,607 | 1,330,674 | |
| 31. New Jersey | NJ | L | 854,878 | 261,546 | 2,332 | 1,118,756 | 10,560 |
| 32. New Mexico | NM | L | 59,095 | 18,693 | 900 | 78,688 | |
| 33. New York | NY | N | 2,297,310 | 519,813 | 5,269 | 2,822,392 | 262,604 |
| 34. North Carolina | NC | L | 731,838 | 1,090,477 | 2,350 | 1,824,665 | |
| 35. North Dakota | ND | L | 16,402 | 64,405 | | 80,807 | |
| 36. Ohio | OH | L | 770,927 | 1,017,422 | | 1,788,349 | 201,127 |
| 37. Oklahoma | OK | L | 146,446 | 27,160 | | 173,606 | 82,892 |
| 38. Oregon | OR | L | 355,037 | 396,116 | | 751,153 | |
| 39. Pennsylvania | PA | L | 1,979,599 | 656,420 | 1,051 | 2,637,070 | 1,518,194 |
| 40. Rhode Island | RI | L | 439,155 | 200,030 | 410 | 639,595 | |
| 41. South Carolina | SC | L | 278,869 | 23,725 | 1,814 | 304,408 | |
| 42. South Dakota | SD | L | 16,696 | 1,510 | | 18,206 | |
| 43. Tennessee | TN | L | 421,223 | 818,047 | 329 | 1,239,599 | |
| 44. Texas | TX | L | 2,143,594 | 1,604,047 | 4,612 | 3,752,253 | 104,544 |
| 45. Utah | UT | L | 61,699 | 111 | | 61,810 | 6,173 |
| 46. Vermont | VT | L | 139,155 | 32,245 | | 171,400 | |
| 47. Virginia | VA | L | 622,660 | 1,388,971 | 2,263 | 2,013,894 | |
| 48. Washington | WA | L | 475,275 | 169,733 | 3,509 | 648,517 | |
| 49. West Virginia | WV | L | 33,515 | 3,009 | | 36,524 | |
| 50. Wisconsin | WI | L | 355,623 | 540,691 | 3,687 | 900,001 | 202,028 |
| 51. Wyoming | WY | L | 11,367 | 1,265 | | 12,632 | |
| 52. American Samoa | AS | N | | | | | |
| 53. Guam | GU | N | 2,245 | | | 2,245 | |
| 54. Puerto Rico | PR | N | 1,148,497 | 46,060 | 25,564 | 1,220,121 | |
| 55. U.S. Virgin Islands | VI | L | 52,407 | 4,908 | | 57,315 | |
| 56. Northern Mariana Islands | MP | N | | | | | |
| 57. Canada | CAN | N | 4,142 | | | 4,142 | |
| 58. Aggregate Other Aliens | OT | XXX | 31,940 | 24 | | 31,964 | |
| 59. Subtotal | XXX | | 31,048,419 | 27,643,129 | 138,736 | 58,830,284 | 80,398,047 |
| 90. Reporting entity contributions for employee benefits plans | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | 1,558,087 | | | 1,558,087 | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | XXX | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX | | 1,044,517 | | | 1,044,517 | |
| 94. Aggregate or other amounts not allocable by State | XXX | | | | | | |
| 95. Totals (Direct Business) | XXX | | 33,651,023 | 27,643,129 | 138,736 | 61,432,888 | 80,398,047 |
| 96. Plus Reinsurance Assumed | XXX | | (9,899,748) | 2,094,885,287 | | 2,084,985,539 | 6,859,724 |
| 97. Totals (All Business) | XXX | | 23,751,275 | 2,122,528,416 | 138,736 | 2,146,418,427 | 87,257,771 |
| 98. Less Reinsurance Ceded | XXX | | 19,330,323 | 661,634,582 | 138,736 | 681,103,641 | 11,240,221 |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | | 4,420,952 | 1,460,893,834 | | 1,465,314,786 | 76,017,550 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. ZZZ-Foreign Country not defined | XXX | | 31,940 | 24 | | 31,964 | |
| 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 | | 31,940 | 24 | | 31,964 | |
| 9401. | XXX | | | | | | |
| 9402. | XXX | | | | | | |
| 9403. | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | | | | | | |

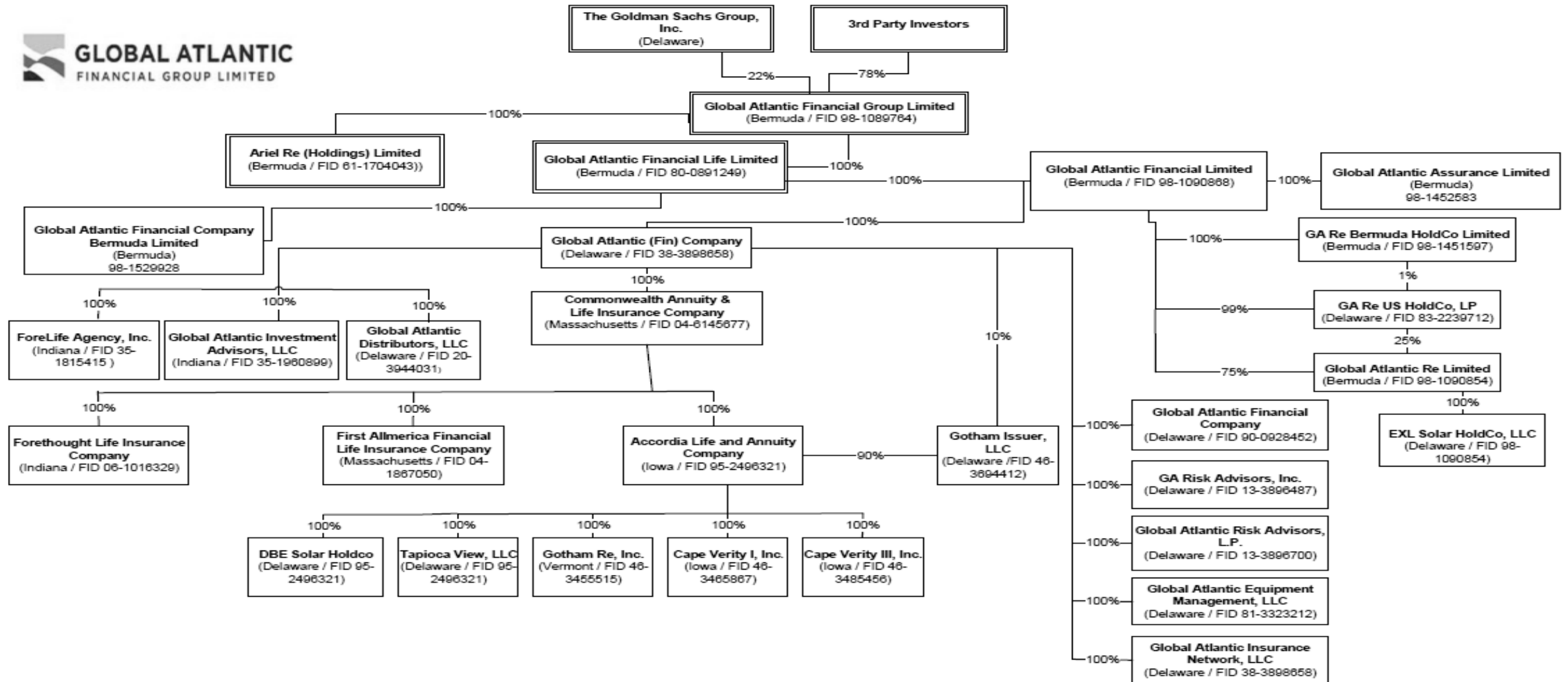
(a) Active Status Counts:

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 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 | .BMJ | .NIA | Global Atlantic Financial Group Limited | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 90-0928452 | | | | Global Atlantic Financial Company | .DE | .NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 38-3898658 | | | | Global Atlantic (Fin) Company | .DE | .NIA | Global Atlantic Financial Limited | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 98-1090868 | | | | Global Atlantic Financial Limited | .BMJ | .NIA | Global Atlantic Financial Life Limited | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 98-1090854 | | | | Global Atlantic Re Limited | .BMJ | .IA | Global Atlantic Financial Limited | Ownership | 75.000 | Global Atlantic Financial Group Limited | | |
| | | | 98-1090854 | | | | Global Atlantic Re Limited | .BMJ | .IA | GA Re US HoldCo, LP | Ownership | 25.000 | Global Atlantic Financial Group Limited | | |
| | | | 61-1704043 | | | | Ariel Re (Holdings) Limited | .BMJ | .NIA | Global Atlantic Financial Group Limited | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 13-3896700 | | | | Global Atlantic Risk Advisors, L.P. | .DE | .NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 38-3898658 | | | | Global Atlantic Insurance Network, LLC | .DE | .NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 13-3896487 | | | | GA Risk Advisors, Inc. | .DE | .NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 98-1529928 | | | | Global Atlantic Financial Company Bermuda Limited | .BMJ | .NIA | Global Atlantic Financial Life Limited | Ownership | 100.000 | Global Atlantic Financial Group Limited | | |
| | | | 98-1089764 | 4520225 | | | Global Atlantic Financial Group Limited | .BMJ | .NIA | The Goldman Sachs Group, Inc. | Ownership | 22.000 | The Goldman Sachs Group, Inc. | | |
| | | | 98-1089764 | 4520225 | | | Global Atlantic Financial Group Limited | .BMJ | .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 | | |
| | | | 95-2496321 | | | | DBE Solar Holdco LLC | .DE | .NIA | Accordia Life and Annuity Company | Ownership | 100.000 | 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 | | |

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

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

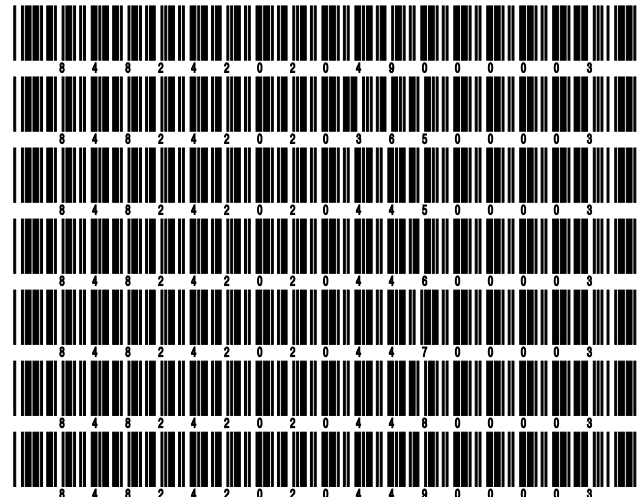
| | Response |
|---|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness 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. | N/A |

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 2504. Other assets | 731,535 | 449,203 | 282,332 | |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 731,535 | 449,203 | 282,332 | |

Additional Write-ins for Liabilities Line 25

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 2504. Modco SA expense allowance | 1,514,993 | 4,241,687 |
| 2505. Letters of credit payable | 1,495,403 | 2,041,792 |
| 2506. Miscellaneous liabilities | 750,660 | 382,066 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 3,761,056 | 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 | 4,788,917 | 4,817,447 | 6,441,087 |
| 08.305. Fee Income | 1,766,641 | 2,142,212 | 2,809,197 |
| 08.306. Assumed VA fees and Dividends Received Deduction | 1,575,000 | 1,050,000 | 2,100,000 |
| 08.307. Net assumed adjustment to IMR | 2,751,886 | (2,179,467) | (1,297,754) |
| 08.308. Other Income | 682,512 | 1,132,307 | 1,625,502 |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | 11,564,956 | 6,962,499 | 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 | (15,176,034) | (21,981,489) | (36,234,958) |
| 2705. Ceded dividends received deduction | 1,575,000 | 1,522,500 | 2,570,080 |
| 2706. Other expenses | 611,412 | 68,514 | 84,732 |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (12,989,622) | (20,390,475) | (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 | 528,822,519 | 336,719,087 |
| 2.2 Additional investment made after acquisition | 50,913,486 | 8,154,323 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | 1,048,122 | 2,891,939 |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | 47,694 | 267,198 |
| 7. Deduct amounts received on disposals | 50,058,575 | 278,406,039 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 924,775 | 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) | 2,043,796,481 | 1,513,948,010 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 2,043,796,481 | 1,513,948,010 |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 2,043,796,481 | 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 | 5,033,131 | 18,975,835 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | 222 | |
| 5. Unrealized valuation increase (decrease) | 65,468,694 | (1,433,365) |
| 6. Total gain (loss) on disposals | 24,617 | |
| 7. Deduct amounts received on disposals | 6,603,302 | 550,232,738 |
| 8. Deduct amortization of premium and depreciation | 23,029 | 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) | 141,391,861 | 72,986,615 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 141,391,861 | 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 | 6,237,637,037 | 8,833,608,570 |
| 3. Accrual of discount | 76,138,206 | 90,326,139 |
| 4. Unrealized valuation increase (decrease) | 28,966,717 | 20,114,459 |
| 5. Total gain (loss) on disposals | 27,043,969 | (16,713,556) |
| 6. Deduct consideration for bonds and stocks disposed of | 3,071,062,985 | 5,214,950,064 |
| 7. Deduct amortization of premium | 51,175,251 | 75,588,983 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | 8,876,039 | |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 4,164,324 | 27,910,707 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 20,326,837,841 | 17,084,001,863 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 20,326,837,841 | 17,084,001,863 |

STATEMENT AS OF SEPTEMBER 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) | 10,472,084,891 | 2,161,020,386 | 432,196,233 | (9,483,888) | 10,610,903,149 | 10,472,084,891 | 12,191,425,156 | 10,304,552,060 |
| 2. NAIC 2 (a) | 3,597,536,916 | 1,535,197,050 | 189,778,780 | 2,002,689 | 3,687,235,825 | 3,597,536,916 | 4,944,957,875 | 3,845,485,986 |
| 3. NAIC 3 (a) | 186,181,784 | 30,674,201 | 15,186,101 | 20,983,997 | 207,326,985 | 186,181,784 | 222,653,881 | 110,303,299 |
| 4. NAIC 4 (a) | 19,495,432 | 4,468,408 | 2,192,365 | (2,159,816) | 54,256,284 | 19,495,432 | 19,611,659 | 47,994,427 |
| 5. NAIC 5 (a) | 45,274,803 | 3,314,875 | 10,426,125 | 636,679 | 30,374,643 | 45,274,803 | 38,800,232 | 30,924,702 |
| 6. NAIC 6 (a) | | | 804,417 | 804,417 | | | | |
| 7. Total Bonds | 14,320,573,826 | 3,734,674,920 | 650,584,021 | 12,784,078 | 14,590,096,886 | 14,320,573,826 | 17,417,448,803 | 14,339,260,474 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 10,468,600 | | | | 10,468,600 | 10,468,600 | 10,468,600 | 10,468,600 |
| 9. NAIC 2 | 7,626,224 | 5,000,000 | | | 7,626,224 | 7,626,224 | 12,626,224 | 10,126,224 |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 18,094,824 | 5,000,000 | | | 18,094,824 | 18,094,824 | 23,094,824 | 20,594,824 |
| 15. Total Bonds and Preferred Stock | 14,338,668,650 | 3,739,674,920 | 650,584,021 | 12,784,078 | 14,608,191,710 | 14,338,668,650 | 17,440,543,627 | 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 \$6,659,062 ; 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 | 48,838,848 | XXX | 48,682,594 | 1,124,227 | 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 | 707,877 | 947,398 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | 24,974 | 513,696 |
| 6. Deduct consideration received on disposals | 178,278,346 | 1,166,304,552 |
| 7. Deduct amortization of premium | 141,820 | 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) | 48,838,848 | 151,850,826 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 48,838,848 | 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 | 144,854,026 |
| 3. Unrealized Valuation increase/(decrease) | (2,141,096) |
| 4. SSAP No. 108 adjustments | |
| 5. Total gain (loss) on termination recognized | 144,738,420 |
| 6. Considerations received/(paid) on terminations | 285,144,569 |
| 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) | 69,447,764 |
| 11. Deduct nonadmitted assets | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 69,447,764 |

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 | 11,156,671 |
| 3.12 Section 1, Column 15, prior year | (26,609,636) |
| Change in variation margin on open contracts - All Other | |
| 3.13 Section 1, Column 18, current year to date minus | |
| 3.14 Section 1, Column 18, prior year | 37,766,307 |
| 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) | 37,766,307 |
| 4.1 Cumulative variation margin on terminated contracts during the year | 114,762,141 |
| 4.2 Less: | |
| 4.21 Amount used to adjust basis of hedged item | |
| 4.22 Amount recognized | 114,762,141 |
| 4.23 SSAP No. 108 adjustments | 114,762,141 |
| 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) | 11,156,672 |
| 7. Deduct total nonadmitted amounts | |
| 8. Statement value at end of current period (Line 6 minus Line 7) | 11,156,672 |

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..... | 69,447,764 |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 11,156,671 |
| 3. Total (Line 1 plus Line 2)..... | 80,604,435 |
| 4. Part D, Section 1, Column 5..... | 83,714,375 |
| 5. Part D, Section 1, Column 6..... | (3,109,940) |
| 6. Total (Line 3 minus Line 4 minus Line 5)..... | |
| Fair Value Check | |
| 7. Part A, Section 1, Column 16..... | 69,447,764 |
| 8. Part B, Section 1, Column 13..... | 11,156,671 |
| 9. Total (Line 7 plus Line 8)..... | 80,604,435 |
| 10. Part D, Section 1, Column 8..... | 83,714,375 |
| 11. Part D, Section 1, Column 9..... | (3,109,940) |
| 12. Total (Line 9 minus Line 10 minus Line 11)..... | |
| Potential Exposure Check | |
| 13. Part A, Section 1, Column 21..... | 10,673,194 |
| 14. Part B, Section 1, Column 20..... | 43,883,390 |
| 15. Part D, Section 1, Column 11..... | 54,556,584 |
| 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 | 9,621,507,596 | 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 | 9,421,639,004 | 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) | 649,609,029 | 449,739,007 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 649,609,029 | 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 SEPTEMBER 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 | | | | | | |
| 86400660 | Various | US | | 07/31/2020 | 5.500 | 22,827,221 | | 36,877,578 |
| 866451 | Franklin | IN | | 09/29/2020 | 5.050 | 71,934 | | 100,502 |
| 866526 | Atlanta | GA | | 09/29/2020 | 5.490 | 100,036 | | 189,836 |
| 866553 | Miami | FL | | 03/13/2020 | 5.950 | | 1,994 | 304,000 |
| 866562 | Miami | FL | | 03/13/2020 | 6.350 | | 2,327 | 280,000 |
| 866568 | Miami | FL | | 03/13/2020 | 6.550 | | 2,630 | 177,000 |
| 866654 | Redford | MI | | 09/29/2020 | 7.250 | 42,356 | | 52,112 |
| 866685 | Spartanburg | SC | | 09/29/2020 | 5.625 | 41,201 | | 58,068 |
| 866694 | Houston | TX | | 09/29/2020 | 6.250 | 60,864 | | 85,612 |
| 866698 | Montgomery | TX | | 09/29/2020 | 6.050 | 181,619 | | 275,449 |
| 866707 | Tucson | AZ | | 09/29/2020 | 5.625 | 54,539 | | 89,335 |
| 866710 | Tucson | AZ | | 09/29/2020 | 5.750 | 79,417 | | 129,535 |
| 866712 | Tucson | AZ | | 09/29/2020 | 5.500 | 92,728 | | 145,913 |
| 866714 | Lompoc | CA | | 09/29/2020 | 6.000 | 254,983 | | 361,061 |
| 866716 | Tucson | AZ | | 09/29/2020 | 4.975 | 61,501 | | 95,067 |
| 868092 | Arlington | TX | | 03/27/2020 | 5.750 | | 615 | 175,000 |
| 868100 | Birmingham | AL | | 03/27/2020 | 6.000 | | 327 | 143,000 |
| 888575 | Williamstown | NJ | | 05/27/2020 | 7.875 | | 2,671 | 87,207 |
| 888592 | El Dorado Hills | CA | | 05/27/2020 | 5.500 | | 2,272 | 214,193 |
| 888607 | Porter Ranch | CA | | 05/27/2020 | 4.500 | | 2,894 | 428,386 |
| 888612 | Chatsworth | CA | | 05/27/2020 | 6.000 | | 8,509 | 562,123 |
| 888614 | La Plata | MD | | 05/27/2020 | 5.125 | | 2,250 | 232,552 |
| 888629 | San Jose | CA | | 05/27/2020 | 5.750 | | 5,490 | 428,386 |
| 888636 | Agoura Hills | CA | | 05/27/2020 | 3.625 | | 6,489 | 1,070,964 |
| 896430 | Atlanta | GA | | 09/29/2020 | 5.575 | 87,775 | | 123,580 |
| 896454 | Dallas | TX | | 09/29/2020 | 6.175 | 365,379 | | 446,673 |
| 896462 | Fort Lauderdale | FL | | 09/29/2020 | 6.450 | 201,166 | | 282,893 |
| 896463 | Fort Lauderdale | FL | | 09/29/2020 | 6.450 | 201,166 | | 282,893 |
| 896464 | Oakland Park | FL | | 09/29/2020 | 6.450 | 218,106 | | 306,716 |
| 896553 | Chicago | IL | | 09/29/2020 | 6.325 | 128,036 | | 193,558 |
| 896577 | Irvington | NJ | | 09/29/2020 | 6.875 | 170,544 | | 223,337 |
| 896672 | East Orange | NJ | | 09/29/2020 | 5.680 | 136,433 | | 223,337 |
| 899737 | Brooklyn | NY | | 09/29/2020 | 4.375 | 976,365 | | 1,377,243 |
| 899739 | Brooklyn | NY | | 09/29/2020 | 5.847 | 230,462 | | 349,299 |
| 899798 | Tacoma | WA | | 06/25/2020 | 8.250 | | 178 | 37,855 |
| 929801 | Oxnard | CA | | 06/25/2020 | 6.000 | | 905 | 156,036 |
| 929803 | Miramar | FL | | 09/29/2020 | 5.500 | 155,348 | | 219,614 |
| 929807 | Phoenix | AZ | | 09/29/2020 | 5.875 | 105,673 | | 148,891 |
| 929818 | Phoenix | AZ | | 09/29/2020 | 5.750 | 120,795 | | 183,136 |
| 929824 | Rialto | CA | | 09/29/2020 | 5.500 | 227,246 | | 335,005 |
| 929827 | Henderson | NV | | 06/25/2020 | 5.250 | | 49 | 58,906 |
| 929837 | Aventura | FL | | 09/29/2020 | 6.250 | 292,698 | | 442,951 |
| 929844 | Miami | FL | | 09/29/2020 | 5.875 | 236,513 | | 290,338 |
| 929855 | Lancaster | CA | | 09/29/2020 | 6.750 | 137,936 | | 193,558 |
| 929856 | Alameda | CA | | 06/25/2020 | 5.375 | | 2,097 | 295,453 |
| 929867 | San Francisco | CA | | 06/25/2020 | 6.450 | | 2,136 | 166,192 |
| 929873 | Berkeley | CA | | 09/29/2020 | 7.375 | 815,252 | | 1,142,740 |
| 929879 | Memphis | TN | | 09/29/2020 | 5.150 | 49,555 | | 69,234 |
| 929883 | Pasadena | TX | | 09/29/2020 | 6.500 | 76,765 | | 107,946 |
| 929885 | Memphis | TN | | 09/29/2020 | 5.150 | 67,938 | | 94,918 |
| 929888 | Pompano Beach | FL | | 09/29/2020 | 6.450 | 218,560 | | 314,905 |
| 929889 | Port Charlotte | FL | | 09/29/2020 | 6.250 | 140,327 | | 172,714 |
| 929901 | Kissimmee | FL | | 09/29/2020 | 5.375 | 157,179 | | 221,103 |
| 929907 | San Antonio | TX | | 09/29/2020 | 5.990 | 91,902 | | 128,791 |
| 929908 | Miami | FL | | 09/29/2020 | 5.650 | 196,106 | | 351,011 |
| 929909 | Loganville | GA | | 09/29/2020 | 6.125 | 154,880 | | 226,832 |
| 929919 | Kissimmee | FL | | 09/29/2020 | 5.375 | 302,639 | | 425,821 |
| 929925 | Orlando | FL | | 09/29/2020 | 6.025 | 130,417 | | 182,392 |
| 929932 | Tampa | FL | | 09/29/2020 | 6.275 | 205,178 | | 288,402 |
| 929939 | San Jose | CA | | 09/29/2020 | 6.500 | 451,674 | | 632,787 |
| 930026 | Baltimore | MD | | 09/29/2020 | 7.750 | 87,453 | | 122,835 |
| 930031 | Manhattan Beach | CA | | 09/29/2020 | 6.875 | 563,525 | | 734,834 |
| 930039 | North Las Vegas | NV | | 09/29/2020 | 5.125 | 153,305 | | 230,781 |

E02

STATEMENT AS OF SEPTEMBER 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 | | | | | | |
| 930040 | El Portal | FL | | 09/29/2020 | 5.875 | 343,724 | | 454,118 |
| 930046 | Los Angeles | CA | | 09/29/2020 | 5.990 | 303,258 | | 1,261,852 |
| 930049 | Los Angeles | CA | | 09/29/2020 | 5.990 | 454,888 | | 781,679 |
| 941004 | Oakhurst | NJ | | 09/29/2020 | 5.875 | 112,924 | | 203,192 |
| 941005 | Webster | TX | | 09/29/2020 | 5.875 | 70,440 | | 95,495 |
| 941006 | Midlothian | IL | | 09/29/2020 | 5.500 | 64,285 | | 92,842 |
| 941007 | Las Vegas | NV | | 09/29/2020 | 5.875 | 41,790 | | 68,969 |
| 941008 | Taylor | PA | | 09/29/2020 | 6.000 | 66,354 | | 87,537 |
| 941009 | Portsmouth | VA | | 09/29/2020 | 6.000 | 90,884 | | 119,899 |
| 941010 | San Antonio | TX | | 09/29/2020 | 5.875 | 64,260 | | 84,884 |
| 941011 | Dublin | GA | | 09/29/2020 | 5.750 | 74,364 | | 98,148 |
| 941012 | Aurora | IL | | 09/29/2020 | 5.875 | 61,914 | | 81,701 |
| 941013 | Albuquerque | NM | | 09/29/2020 | 5.750 | 141,938 | | 187,807 |
| 941014 | Charlotte | NC | | 09/29/2020 | 5.750 | 64,449 | | 98,148 |
| 941015 | Baltimore | MD | | 09/29/2020 | 5.750 | 69,674 | | 106,106 |
| 941016 | Bridgeport | CT | | 09/29/2020 | 5.750 | 114,560 | | 151,200 |
| 941017 | Northfield | NJ | | 09/29/2020 | 5.875 | 86,040 | | 113,533 |
| 941018 | Saint Petersburg | FL | | 09/29/2020 | 5.750 | 75,972 | | 100,270 |
| 941019 | Tampa | FL | | 09/29/2020 | 5.625 | 77,929 | | 110,350 |
| 941020 | Baltimore | MD | | 09/29/2020 | 6.000 | 201,072 | | 265,264 |
| 941021 | Stanhope | NJ | | 09/29/2020 | 5.500 | 80,438 | | 114,063 |
| 941022 | Castle Rock | CO | | 09/29/2020 | 5.875 | 128,096 | | 180,379 |
| 941023 | Arlington | TX | | 09/29/2020 | 5.750 | 59,223 | | 90,190 |
| 941024 | New Haven | CT | | 09/29/2020 | 5.750 | 108,411 | | 143,242 |
| 941025 | New Haven | CT | | 09/29/2020 | 5.750 | 104,511 | | 137,937 |
| 941026 | Highlands | TX | | 09/29/2020 | 6.000 | 99,707 | | 135,285 |
| 941027 | Portsmouth | VA | | 09/29/2020 | 6.000 | 77,011 | | 101,596 |
| 941028 | Dublin | GA | | 09/29/2020 | 5.750 | 72,354 | | 95,495 |
| 941029 | Dublin | GA | | 09/29/2020 | 5.750 | 72,354 | | 95,495 |
| 941030 | Dublin | GA | | 09/29/2020 | 6.000 | 70,456 | | 95,495 |
| 941031 | Glen Burnie | MD | | 09/29/2020 | 5.625 | 91,477 | | 122,021 |
| 941032 | Canton | GA | | 09/29/2020 | 6.375 | 60,241 | | 79,579 |
| 941033 | Barstow | CA | | 09/29/2020 | 5.750 | 66,324 | | 87,537 |
| 941035 | Berlin | NJ | | 09/29/2020 | 6.500 | 87,823 | | 108,758 |
| 941036 | East Point | GA | | 09/29/2020 | 6.000 | 74,598 | | 98,413 |
| 941037 | Sugar Land | TX | | 09/29/2020 | 5.875 | 66,248 | | 88,598 |
| 941038 | Spring | TX | | 09/29/2020 | 5.625 | 63,764 | | 90,190 |
| 941039 | Albuquerque | NM | | 09/29/2020 | 5.875 | 65,669 | | 92,842 |
| 941040 | New Haven | CT | | 09/29/2020 | 4.875 | 76,245 | | 100,800 |
| 941041 | Peoria | IL | | 09/29/2020 | 7.250 | 84,333 | | 111,411 |
| 941042 | Peoria | IL | | 09/29/2020 | 7.125 | 81,501 | | 111,411 |
| 941043 | Atlanta | GA | | 09/29/2020 | 7.625 | 61,890 | | 87,537 |
| 941044 | New Haven | CT | | 09/29/2020 | 5.750 | 60,898 | | 92,842 |
| 941045 | Bridgeport | CT | | 09/29/2020 | 6.000 | 88,780 | | 117,247 |
| 941046 | Arlington | TX | | 09/29/2020 | 5.875 | 120,433 | | 183,563 |
| 941047 | Conley | GA | | 09/29/2020 | 6.250 | 45,416 | | 59,950 |
| 941048 | Philadelphia | PA | | 09/29/2020 | 5.000 | 102,840 | | 137,937 |
| 941049 | Charlotte | NC | | 09/29/2020 | 5.875 | 96,390 | | 127,327 |
| 941050 | Saint Petersburg | FL | | 09/29/2020 | 6.250 | 169,339 | | 209,558 |
| 941051 | Dallas | TX | | 09/29/2020 | 6.875 | 50,158 | | 66,316 |
| 941052 | Baltimore | MD | | 09/29/2020 | 5.875 | 133,932 | | 175,074 |
| 941053 | Philadelphia | PA | | 09/29/2020 | 4.875 | 56,180 | | 79,579 |
| 941054 | Houston | TX | | 09/29/2020 | 5.750 | 80,393 | | 106,106 |
| 941055 | Spring | TX | | 09/29/2020 | 5.875 | 68,349 | | 90,190 |
| 941057 | Atlanta | GA | | 09/29/2020 | 5.750 | 109,214 | | 180,379 |
| 941058 | Philadelphia | PA | | 09/29/2020 | 5.750 | 48,718 | | 79,579 |
| 941059 | Atlanta | GA | | 09/29/2020 | 6.375 | 44,615 | | 66,316 |
| 941060 | Joliet | IL | | 09/29/2020 | 7.250 | 52,587 | | 69,499 |
| 941061 | Pasadena | TX | | 09/29/2020 | 5.625 | 69,390 | | 98,148 |
| 941062 | Alvin | TX | | 09/29/2020 | 6.125 | 54,301 | | 71,621 |
| 941063 | Cape Coral | FL | | 09/29/2020 | 5.500 | 66,428 | | 106,106 |
| 941064 | Hamilton | NJ | | 09/29/2020 | 6.125 | 58,323 | | 76,927 |
| 941065 | Trenton | NJ | | 09/29/2020 | 6.125 | 52,290 | | 68,969 |

STATEMENT AS OF SEPTEMBER 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 | | | | | | |
| 941066 | Atlanta | GA | | 09/29/2020 | 6.125 | 52,290 | | 68,969 |
| 941067 | Dublin | GA | | 09/29/2020 | 5.750 | 72,354 | | 95,495 |
| 941068 | Jacksonville | FL | | 09/29/2020 | 6.500 | 51,920 | | 68,438 |
| 941069 | New Haven | CT | | 09/29/2020 | 6.125 | 46,256 | | 61,011 |
| 941070 | Westminster | MD | | 09/29/2020 | 5.750 | 68,334 | | 90,190 |
| 941071 | Dublin | GA | | 09/29/2020 | 5.750 | 72,354 | | 95,495 |
| 941072 | Dublin | GA | | 09/29/2020 | 5.750 | 72,354 | | 95,495 |
| 941073 | Allentown | PA | | 09/29/2020 | 6.375 | 40,062 | | 50,400 |
| 941075 | Salisbury | NC | | 09/29/2020 | 5.875 | 68,618 | | 84,884 |
| 941076 | Philadelphia | PA | | 09/29/2020 | 5.750 | 104,350 | | 156,506 |
| 941077 | Absecon | NJ | | 09/29/2020 | 5.875 | 85,947 | | 117,777 |
| 941078 | Edgewood | MD | | 09/29/2020 | 6.125 | 53,094 | | 70,030 |
| 941079 | Evergreen Park | IL | | 09/29/2020 | 6.250 | 89,711 | | 119,899 |
| 941080 | Linwood | NJ | | 09/29/2020 | 5.750 | 79,073 | | 111,941 |
| 941081 | Egg Harbor Township | NJ | | 09/29/2020 | 5.875 | 82,333 | | 108,758 |
| 941082 | Chicago | IL | | 09/29/2020 | 6.250 | 52,901 | | 68,969 |
| 941083 | Las Vegas | NV | | 09/29/2020 | 5.375 | 118,578 | | 195,765 |
| 941084 | Chicago | IL | | 09/29/2020 | 6.000 | 56,017 | | 74,274 |
| 941085 | Dallas | TX | | 09/29/2020 | 5.750 | 76,374 | | 100,800 |
| 941086 | Missouri City | TX | | 09/29/2020 | 5.625 | 77,160 | | 95,495 |
| 941087 | Jacksonville | FL | | 09/29/2020 | 6.250 | 88,107 | | 119,369 |
| 941088 | Hamilton | NJ | | 09/29/2020 | 5.875 | 80,411 | | 106,106 |
| 941089 | Palm Bay | FL | | 09/29/2020 | 6.625 | 124,269 | | 176,135 |
| 941090 | Phoenix | AZ | | 09/29/2020 | 5.500 | 112,776 | | 172,422 |
| 941091 | Pinson | AL | | 09/29/2020 | 5.750 | 52,942 | | 70,030 |
| 941092 | Chicago | IL | | 09/29/2020 | 6.500 | 74,316 | | 98,148 |
| 941093 | Bacliff | TX | | 09/29/2020 | 6.125 | 44,648 | | 58,889 |
| 941094 | Cape Coral | FL | | 09/29/2020 | 5.375 | 66,841 | | 110,350 |
| 941095 | New Haven | CT | | 09/29/2020 | 5.750 | 65,422 | | 99,739 |
| 941096 | Rockmart | GA | | 09/29/2020 | 5.875 | 40,206 | | 57,828 |
| 941097 | Arlington | TX | | 09/29/2020 | 5.875 | 69,958 | | 92,312 |
| 941098 | Portsmouth | VA | | 09/29/2020 | 6.000 | 84,852 | | 111,941 |
| 941099 | Phoenix | AZ | | 09/29/2020 | 5.750 | 85,444 | | 120,960 |
| 941100 | Hot Springs | AR | | 09/29/2020 | 5.875 | 99,335 | | 140,590 |
| 941101 | Cleveland | OH | | 09/29/2020 | 6.125 | 56,714 | | 74,804 |
| 941102 | Chicago | IL | | 09/29/2020 | 5.500 | 93,749 | | 137,937 |
| 941103 | Dublin | GA | | 09/29/2020 | 5.750 | 72,354 | | 95,495 |
| 941104 | Grand Prairie | TX | | 09/29/2020 | 5.750 | 74,364 | | 98,148 |
| 941105 | Chicopee | MA | | 09/29/2020 | 5.750 | 115,766 | | 152,792 |
| 941106 | Virginia Beach | VA | | 09/29/2020 | 6.000 | 86,630 | | 119,369 |
| 941107 | Kansas City | MO | | 09/29/2020 | 6.250 | 56,091 | | 74,274 |
| 941108 | Scottsdale | GA | | 09/29/2020 | 5.875 | 150,017 | | 196,295 |
| 941110 | Philadelphia | PA | | 09/29/2020 | 5.750 | 120,451 | | 183,032 |
| 941111 | Baltimore | MD | | 09/29/2020 | 6.000 | 50,016 | | 61,541 |
| 941112 | Newark | NJ | | 09/29/2020 | 5.750 | 139,282 | | 183,032 |
| 941113 | Newburgh | NY | | 09/29/2020 | 6.000 | 73,569 | | 96,566 |
| 941115 | Brooklyn | NY | | 09/29/2020 | 5.375 | 242,382 | | 397,896 |
| 941116 | New Haven | CT | | 09/29/2020 | 5.750 | 101,576 | | 153,853 |
| 941117 | Waldorf | MD | | 09/29/2020 | 5.875 | 122,765 | | 180,379 |
| 941118 | Egg Harbor Township | NJ | | 09/29/2020 | 5.625 | 90,936 | | 127,857 |
| 941119 | Egg Harbor Township | NJ | | 09/29/2020 | 5.875 | 106,735 | | 160,219 |
| 941120 | Egg Harbor Township | NJ | | 09/29/2020 | 5.875 | 78,209 | | 111,411 |
| 941121 | Chicago | IL | | 09/29/2020 | 5.750 | 60,387 | | 80,110 |
| 941122 | Paterson | NJ | | 09/29/2020 | 5.500 | 148,123 | | 209,558 |
| 941124 | Chesapeake | VA | | 09/29/2020 | 6.125 | 82,563 | | 108,123 |
| 941125 | Atlanta | GA | | 09/29/2020 | 6.250 | 63,619 | | 82,518 |
| 941126 | Atlanta | GA | | 09/29/2020 | 6.500 | 63,667 | | 78,677 |
| 941127 | New Brunswick | NJ | | 09/29/2020 | 5.125 | 114,024 | | 188,337 |
| 941128 | East Chicago | IN | | 09/29/2020 | 6.000 | 55,764 | | 68,969 |
| 941129 | Dublin | GA | | 09/29/2020 | 5.750 | 74,364 | | 98,148 |
| 941130 | Menasha | WI | | 09/29/2020 | 6.000 | 44,991 | | 55,705 |
| 941131 | Tampa | FL | | 09/29/2020 | 5.625 | 104,487 | | 137,937 |
| 941132 | Raleigh | NC | | 09/29/2020 | 5.875 | 68,062 | | 90,190 |

E02.2

STATEMENT AS OF SEPTEMBER 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 | | | | | | |
| 941134 | Chicago | IL | | 09/29/2020 | 5.250 | 77,017 | | 116,716 |
| 941135 | Woodbridge | CA | | 09/29/2020 | 5.875 | 159,332 | | 198,948 |
| 941136 | Fort Pierce | FL | | 09/29/2020 | 5.750 | 62,441 | | 82,232 |
| 941137 | Gaithersburg | MD | | 09/29/2020 | 5.500 | 54,251 | | 82,232 |
| 941138 | Maplewood | NJ | | 09/29/2020 | 5.750 | 184,562 | | 283,832 |
| 941140 | Jamaica Plain | MA | | 09/29/2020 | 5.875 | 124,818 | | 231,841 |
| 941141 | Portland | OR | | 09/29/2020 | 5.125 | 161,380 | | 365,003 |
| 941142 | Newnan | GA | | 09/29/2020 | 5.750 | 60,895 | | 80,110 |
| 941143 | Denver | CO | | 09/29/2020 | 5.500 | 123,708 | | 238,737 |
| 941144 | Atlanta | GA | | 09/29/2020 | 6.250 | 99,608 | | 137,937 |
| 941145 | Fresno | CA | | 09/29/2020 | 5.500 | 80,207 | | 105,310 |
| 941146 | New Haven | CT | | 09/29/2020 | 5.750 | 68,415 | | 91,251 |
| 941147 | Washington | DC | | 09/29/2020 | 5.750 | 242,229 | | 318,317 |
| 941148 | Vancouver | WA | | 09/29/2020 | 5.125 | 159,958 | | 262,611 |
| 941149 | Tampa | FL | | 09/29/2020 | 5.750 | 74,767 | | 98,148 |
| 941150 | Wilmington | DE | | 09/29/2020 | 5.750 | 57,712 | | 87,537 |
| 941151 | Otisville | MI | | 09/29/2020 | 5.625 | 42,027 | | 63,663 |
| 941152 | Dallas | TX | | 09/29/2020 | 5.875 | 96,196 | | 126,266 |
| 941153 | Drexel Hill | PA | | 09/29/2020 | 5.750 | 82,311 | | 124,674 |
| 941154 | College Park | GA | | 09/29/2020 | 5.625 | 56,513 | | 81,171 |
| 941155 | Pinson | AL | | 09/29/2020 | 6.250 | 44,433 | | 59,419 |
| 941156 | Pittsburgh | PA | | 09/29/2020 | 6.125 | 54,157 | | 71,621 |
| 941157 | Glendale | AZ | | 09/29/2020 | 5.500 | 122,142 | | 151,200 |
| 941158 | Oakhurst | NJ | | 09/29/2020 | 5.875 | 101,534 | | 167,116 |
| 941159 | Concord | NC | | 09/29/2020 | 6.250 | 56,547 | | 74,274 |
| 941160 | Newburgh | NY | | 09/29/2020 | 5.875 | 74,586 | | 91,781 |
| 941161 | Germantown | MD | | 09/29/2020 | 5.625 | 57,787 | | 87,537 |
| 941162 | East Orange | NJ | | 09/29/2020 | 5.500 | 123,240 | | 161,811 |
| 941163 | Ferndale | MI | | 09/29/2020 | 6.125 | 59,427 | | 77,988 |
| 941164 | McMinville | TN | | 09/29/2020 | 5.750 | 86,376 | | 114,063 |
| 941165 | Atlanta | GA | | 09/29/2020 | 6.375 | 63,654 | | 78,677 |
| 941166 | New Haven | CT | | 09/29/2020 | 5.875 | 81,471 | | 100,800 |
| 941167 | Pensacola | FL | | 09/29/2020 | 6.125 | 55,733 | | 73,213 |
| 941168 | Montgomery Village | MD | | 09/29/2020 | 5.375 | 74,340 | | 122,021 |
| 941169 | Philadelphia | PA | | 09/29/2020 | 5.750 | 87,665 | | 132,632 |
| 941170 | Daytona Beach | FL | | 09/29/2020 | 5.625 | 63,041 | | 82,762 |
| 941171 | Visalia | CA | | 09/29/2020 | 4.625 | 69,714 | | 98,148 |
| 941173 | West Haven | CT | | 09/29/2020 | 5.750 | 147,508 | | 193,643 |
| 941174 | Jersey City | NJ | | 09/29/2020 | 5.125 | 91,449 | | 488,085 |
| 941175 | Lynbrook | NY | | 09/29/2020 | 6.125 | 238,246 | | 344,843 |
| 941176 | Chicago | IL | | 09/29/2020 | 6.000 | 51,688 | | 63,663 |
| 941177 | Montgomery | TX | | 09/29/2020 | 5.750 | 109,012 | | 153,323 |
| 941178 | Deptford | NJ | | 09/29/2020 | 5.875 | 66,691 | | 87,537 |
| 941179 | Knoxville | TN | | 09/29/2020 | 6.000 | 72,761 | | 95,495 |
| 941180 | Philadelphia | PA | | 09/29/2020 | 5.750 | 64,798 | | 98,148 |
| 941181 | Bryn Mawr | PA | | 09/29/2020 | 5.875 | 137,504 | | 214,864 |
| 941182 | Horsham | PA | | 09/29/2020 | 6.000 | 181,716 | | 238,737 |
| 941183 | Chicago | IL | | 09/29/2020 | 6.125 | 56,220 | | 74,274 |
| 941184 | Matteson | IL | | 09/29/2020 | 5.750 | 72,591 | | 95,495 |
| 941185 | Westville | NJ | | 09/29/2020 | 6.375 | 55,342 | | 72,682 |
| 941186 | West Haven | CT | | 09/29/2020 | 5.750 | 218,134 | | 286,485 |
| 941187 | Visalia | CA | | 09/29/2020 | 5.750 | 119,627 | | 157,036 |
| 941188 | St Petersburg | FL | | 09/29/2020 | 6.000 | 125,040 | | 153,853 |
| 941189 | Delray Beach | FL | | 09/29/2020 | 5.375 | 165,595 | | 281,180 |
| 941190 | Beaver Dam | WI | | 09/29/2020 | 6.125 | 66,299 | | 87,007 |
| 941191 | Cranston | RI | | 09/29/2020 | 5.625 | 140,497 | | 172,952 |
| 941192 | Trussville | AL | | 09/29/2020 | 5.750 | 121,114 | | 159,158 |
| 941193 | Philadelphia | PA | | 09/29/2020 | 6.250 | 48,428 | | 63,663 |
| 941194 | Lancaster | TX | | 09/29/2020 | 6.125 | 42,043 | | 55,175 |
| 941195 | Riverside | CA | | 09/29/2020 | 4.625 | 194,318 | | 407,445 |
| 941196 | Gainesville | FL | | 09/29/2020 | 5.875 | 103,472 | | 127,327 |
| 941197 | Solomons | MD | | 09/29/2020 | 5.875 | 142,381 | | 206,906 |
| 941198 | Newport News | VA | | 09/29/2020 | 5.000 | 76,739 | | 100,800 |

STATEMENT AS OF SEPTEMBER 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 | | | | | | |
| 941199 | Missoula | MT | | 09/29/2020 | 5.625 | 93,012 | | 133,032 |
| 941200 | Chicago | IL | | 09/29/2020 | 7.000 | 65,531 | | 85,945 |
| 941201 | New Brunswick | NJ | | 09/29/2020 | 5.125 | 56,209 | | 92,842 |
| 941202 | Drexel Hill | PA | | 09/29/2020 | 5.750 | 65,957 | | 108,228 |
| 941203 | Englewood | FL | | 09/29/2020 | 6.250 | 82,542 | | 109,289 |
| 941204 | Visalia | CA | | 09/29/2020 | 4.750 | 71,984 | | 101,331 |
| 941205 | Otisville | MI | | 09/29/2020 | 5.625 | 48,506 | | 73,478 |
| 941207 | Chicago | IL | | 09/29/2020 | 5.750 | 64,663 | | 84,884 |
| 941208 | Fresno | CA | | 09/29/2020 | 5.500 | 45,457 | | 59,684 |
| 941209 | North East | MD | | 09/29/2020 | 6.125 | 54,565 | | 71,621 |
| 941210 | Chicago | IL | | 09/29/2020 | 5.750 | 57,658 | | 80,110 |
| 941211 | Centereach | NY | | 09/29/2020 | 5.750 | 153,950 | | 233,432 |
| 941212 | Fort Worth | TX | | 09/29/2020 | 7.375 | 53,004 | | 69,499 |
| 941213 | Columbus | OH | | 09/29/2020 | 4.750 | 107,108 | | 147,487 |
| 941214 | Philadelphia | PA | | 09/29/2020 | 5.625 | 141,411 | | 198,948 |
| 941215 | East Meadow | NY | | 09/29/2020 | 4.750 | 123,832 | | 259,959 |
| 941216 | Dyer | IN | | 09/29/2020 | 6.375 | 40,061 | | 49,326 |
| 941217 | Folcroft | PA | | 09/29/2020 | 5.750 | 64,461 | | 84,619 |
| 941218 | Center Point | AL | | 09/29/2020 | 5.875 | 45,808 | | 64,724 |
| 941219 | Hazel Crest | IL | | 09/29/2020 | 5.875 | 69,116 | | 90,720 |
| 941220 | Pompano Beach | FL | | 09/29/2020 | 6.375 | 56,607 | | 74,274 |
| 941221 | Philadelphia | PA | | 09/29/2020 | 5.375 | 140,009 | | 282,241 |
| 941222 | Lansdowne | PA | | 09/29/2020 | 5.500 | 85,690 | | 122,552 |
| 941223 | Chicago | IL | | 09/29/2020 | 5.750 | 61,026 | | 80,110 |
| 941224 | Chicago | IL | | 09/29/2020 | 6.375 | 40,848 | | 50,294 |
| 941225 | Chicago | IL | | 09/29/2020 | 6.375 | 40,848 | | 50,294 |
| 941226 | Dayton | OH | | 09/29/2020 | 6.000 | 55,995 | | 68,969 |
| 941227 | Tampa | FL | | 09/29/2020 | 6.000 | 43,333 | | 53,318 |
| 941228 | Tampa | FL | | 09/29/2020 | 6.000 | 70,667 | | 92,842 |
| 941229 | Glen Burnie | MD | | 09/29/2020 | 5.750 | 87,761 | | 134,224 |
| 941230 | Sweetwater | TN | | 09/29/2020 | 6.000 | 65,889 | | 86,476 |
| 941231 | Pikesville | MD | | 09/29/2020 | 5.875 | 128,128 | | 185,685 |
| 941232 | Tampa | FL | | 09/29/2020 | 5.750 | 154,384 | | 202,662 |
| 941233 | Mount Morris | MI | | 09/29/2020 | 5.750 | 42,732 | | 64,724 |
| 941234 | Otisville | MI | | 09/29/2020 | 5.625 | 42,027 | | 63,663 |
| 941235 | Shavertown | PA | | 09/29/2020 | 5.750 | 82,042 | | 107,697 |
| 941236 | Dandridge | TN | | 09/29/2020 | 6.000 | 43,117 | | 53,053 |
| 941237 | Cincinnati | OH | | 09/29/2020 | 5.125 | 52,116 | | 68,969 |
| 941238 | Yerington | NV | | 09/29/2020 | 5.750 | 61,366 | | 92,948 |
| 941239 | Albrightsville | PA | | 09/29/2020 | 5.000 | 90,764 | | 119,369 |
| 941240 | East Hazel Crest | IL | | 09/29/2020 | 6.125 | 42,405 | | 55,705 |
| 941241 | Hazel Crest | IL | | 09/29/2020 | 6.125 | 56,597 | | 74,274 |
| 941242 | Brooklyn | NY | | 09/29/2020 | 5.375 | 472,706 | | 716,212 |
| 941243 | Newport News | VA | | 09/29/2020 | 5.875 | 56,586 | | 74,274 |
| 941244 | Mansfield | TX | | 09/29/2020 | 5.500 | 60,940 | | 84,884 |
| 941245 | Broadview | IL | | 09/29/2020 | 5.625 | 47,146 | | 93,373 |
| 941246 | Houston | TX | | 09/29/2020 | 6.125 | 46,598 | | 70,560 |
| 941247 | Gurnee | IL | | 09/29/2020 | 4.500 | 67,284 | | 100,800 |
| 941248 | New Haven | CT | | 09/29/2020 | 6.000 | 127,811 | | 177,196 |
| 941249 | Baltimore | MD | | 09/29/2020 | 6.125 | 51,789 | | 63,716 |
| 941250 | Philadelphia | PA | | 09/29/2020 | 6.500 | 50,451 | | 66,316 |
| 941251 | Indianapolis | IN | | 09/29/2020 | 6.000 | 92,877 | | 122,021 |
| 941252 | Memphis | TN | | 09/29/2020 | 6.375 | 50,893 | | 62,602 |
| 941253 | Gainesville | FL | | 09/29/2020 | 6.000 | 74,923 | | 93,373 |
| 941254 | Albuquerque | NM | | 09/29/2020 | 5.875 | 72,580 | | 89,553 |
| 941255 | Indianapolis | IN | | 09/29/2020 | 6.750 | 49,747 | | 65,255 |
| 941256 | Chicago | IL | | 09/29/2020 | 6.000 | 120,516 | | 159,158 |
| 941257 | Buffalo | NY | | 09/29/2020 | 5.750 | 68,409 | | 90,190 |
| 941258 | Riverdale | GA | | 09/29/2020 | 5.500 | 74,897 | | 100,004 |
| 941259 | Jacksonville | FL | | 09/29/2020 | 5.625 | 88,526 | | 140,590 |
| 941260 | Baltimore | MD | | 09/29/2020 | 6.125 | 50,533 | | 66,316 |
| 941261 | Columbiaville | MI | | 09/29/2020 | 6.250 | 38,543 | | 58,358 |
| 941262 | Atlanta | GA | | 09/29/2020 | 5.875 | 105,406 | | 185,685 |

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STATEMENT AS OF SEPTEMBER 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 | | | | | | |
| 941263 | Egg Harbor Township | NJ | | 09/29/2020 | 5.875 | 116,535 | | 168,708 |
| 941264 | Baltimore | MD | | 09/29/2020 | 6.125 | 48,463 | | 63,663 |
| 941265 | Newport News | VA | | 09/29/2020 | 5.875 | 56,586 | | 74,274 |
| 941266 | New Haven | CT | | 09/29/2020 | 5.750 | 80,560 | | 122,021 |
| 941267 | Paterson | NJ | | 09/29/2020 | 5.875 | 93,771 | | 123,082 |
| 941268 | Denver | CO | | 09/29/2020 | 5.625 | 66,508 | | 100,747 |
| 941269 | New Albany | IN | | 09/29/2020 | 5.875 | 94,310 | | 116,716 |
| 941270 | Visalia | CA | | 09/29/2020 | 5.125 | 54,397 | | 76,927 |
| 941271 | Chicago | IL | | 09/29/2020 | 6.500 | 71,709 | | 100,800 |
| 941272 | Prince Frederick | MD | | 09/29/2020 | 5.875 | 118,561 | | 145,895 |
| 941273 | Chicago | IL | | 09/29/2020 | 6.000 | 44,969 | | 55,387 |
| 941274 | Memphis | TN | | 09/29/2020 | 5.875 | 50,442 | | 76,396 |
| 941275 | Palatine | IL | | 09/29/2020 | 5.375 | 31,049 | | 68,969 |
| 941276 | Hazel Crest | IL | | 09/29/2020 | 5.750 | 66,613 | | 87,537 |
| 941277 | Fayetteville | NC | | 09/29/2020 | 5.125 | 49,565 | | 65,255 |
| 941278 | Pittsburgh | PA | | 09/29/2020 | 5.750 | 68,705 | | 90,190 |
| 941279 | Hanford | CA | | 09/29/2020 | 4.750 | 77,164 | | 103,453 |
| 941280 | Willingboro | NJ | | 09/29/2020 | 4.750 | 78,640 | | 103,453 |
| 941281 | Hollywood | FL | | 09/29/2020 | 5.750 | 106,493 | | 133,693 |
| 941282 | North East | MD | | 09/29/2020 | 6.125 | 54,576 | | 71,621 |
| 941283 | Dayton | OH | | 09/29/2020 | 6.000 | 46,089 | | 56,766 |
| 941284 | Hammond | IN | | 09/29/2020 | 5.875 | 40,376 | | 58,358 |
| 941285 | Newport News | VA | | 09/29/2020 | 5.375 | 54,543 | | 71,621 |
| 941286 | Hampton | VA | | 09/29/2020 | 5.875 | 41,631 | | 54,644 |
| 941287 | Copperas Cove | TX | | 09/29/2020 | 5.000 | 44,373 | | 58,358 |
| 941288 | Willingboro | NJ | | 09/29/2020 | 4.750 | 66,423 | | 87,537 |
| 941289 | Alsip | IL | | 09/29/2020 | 5.875 | 78,682 | | 114,063 |
| 941290 | Mesa | AZ | | 09/29/2020 | 5.250 | 99,783 | | 151,200 |
| 966599 | Richmond | CA | | 09/29/2020 | 6.557 | 124,824 | | 329,794 |
| 966600 | Hampton | GA | | 09/29/2020 | 6.871 | 56,025 | | 93,801 |
| 966601 | Covington | GA | | 09/29/2020 | 6.918 | 77,446 | | 130,280 |
| 966602 | West Palm Beach | FL | | 09/29/2020 | 6.314 | 88,143 | | 148,891 |
| 966603 | Holiday | FL | | 09/29/2020 | 7.835 | 62,489 | | 89,335 |
| 966604 | Holiday | FL | | 09/29/2020 | 7.835 | 56,846 | | 81,146 |
| 966605 | Holiday | FL | | 09/29/2020 | 7.835 | 59,976 | | 85,612 |
| 966606 | Holiday | FL | | 09/29/2020 | 7.835 | 59,976 | | 85,612 |
| 966607 | Port Richey | FL | | 09/29/2020 | 7.835 | 59,976 | | 85,612 |
| 966608 | New Port Richey | FL | | 09/29/2020 | 7.835 | 65,712 | | 93,801 |
| 966609 | Denton | TX | | 09/29/2020 | 6.265 | 105,149 | | 163,780 |
| 966612 | Arcadia | CA | | 09/29/2020 | 5.750 | 226,288 | | 580,675 |
| 966613 | Las Vegas | NV | | 09/29/2020 | 6.000 | 53,261 | | 80,625 |
| 966614 | Las Vegas | NV | | 09/29/2020 | 6.000 | 53,566 | | 81,146 |
| 966617 | Longwood | FL | | 09/29/2020 | 5.875 | 150,353 | | 197,281 |
| 966619 | Hollywood | FL | | 09/29/2020 | 5.750 | 334,320 | | 506,230 |
| 966622 | Wareham | MA | | 09/29/2020 | 5.625 | 455,245 | | 744,456 |
| 966623 | Las Vegas | NV | | 09/29/2020 | 6.375 | 171,790 | | 241,576 |
| 966660 | Staten Island | NY | | 09/29/2020 | 5.875 | 163,659 | | 509,952 |
| 966667 | Desert Hot Springs | CA | | 09/29/2020 | 6.650 | 90,939 | | 119,113 |
| 966668 | Los Angeles | CA | | 09/29/2020 | 6.500 | 653,540 | | 856,124 |
| 966669 | Durham | CA | | 09/29/2020 | 6.150 | 203,564 | | 350,639 |
| 966670 | Buena Park | CA | | 09/29/2020 | 5.490 | 208,407 | | 372,228 |
| 966671 | Cerritos | CA | | 09/29/2020 | 5.490 | 316,779 | | 565,786 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | 59,826,369 | 43,833 | 96,416,161 |
| 00018-0312 | Brooklyn | NY | | 03/15/2019 | 2.350 | 59,746 | | 235,000,000 |
| 5300083 | Palmdale | CA | | 02/04/2020 | 4.500 | | 8,463,667 | 39,900,000 |
| 0B3H5P8709 | Columbus | OH | | 12/01/2019 | 6.800 | | 921,154 | 138,200 |
| 5300045 | Maspeth | NY | | 06/06/2019 | 4.350 | | 541,814 | 109,200,000 |
| 5300049 | Houston | TX | | 06/27/2019 | 4.500 | | 190,743 | 84,000,000 |
| 5300050 | Arlington | TX | | 07/12/2019 | 5.050 | | 152,379 | 17,870,000 |
| 5300065 | Houston | TX | | 10/28/2019 | 3.990 | | 747,048 | 46,200,000 |
| 005300017A | Garland | TX | | 06/28/2018 | 4.500 | | 332,938 | 191,830,000 |
| 770000317 | San Diego | CA | | 06/12/2018 | 4.340 | | 431 | 809 |
| 00019-0267 | Denver | CO | | 03/02/2020 | 3.950 | | 1,053,669 | 84,300,000 |

E02.5

STATEMENT AS OF SEPTEMBER 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 | | | | | | | | | |
| 2379301 | NEW YORK | | NY | | 02/01/2020 | 2.650 | | 1,146,449 | 996,000,000 | |
| 5300080 | Buellton | | CA | | 02/12/2020 | 4.350 | | 63,818 | 68,000,000 | |
| 5300092 | West Maui | | HI | | 07/14/2020 | 5.400 | 27,944,206 | | 118,000,000 | |
| 5300093 | Mt Julien | | TN | | 08/01/2020 | 4.850 | 10,045,000 | | 36,500,000 | |
| BGAOHDP1 | Houston | | TX | | 03/27/2018 | 3.250 | | 925,415 | 1,620,692 | |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | | 37,989,206 | 14,599,271 | 2,028,559,701 |
| BGA0JM2F9 | Garland | | TX | | 06/28/2018 | 7.500 | | 214,091 | 272,623 | |
| BGA0JM2E2 | Garland | | TX | | 06/28/2018 | 7.500 | | 427,925 | 613,073 | |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | | 642,016 | 885,696 | |
| 0899999. Total Mortgages in good standing | | | | | | | | 97,815,575 | 15,285,120 | 2,125,861,558 |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | |
| 3399999 - Totals | | | | | | | | 97,815,575 | 15,285,120 | 2,125,861,558 |

SCHEDULE B - PART 3

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

| 1 Loan Number | 2 Location | | 3 State | 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 | | | | | 13 Total Foreign Exchange Change in Book Value | 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 | | | | | | | 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) | | | | | | |
| BGA01XA32 | Placentia | | CA | | 08/22/2013 | 08/06/2020 | 5,941,560 | | | | | | 5,917,334 | 5,917,334 | | | | |
| 896401 | Cincinnati | | OH | | 06/10/2020 | 06/26/2020 | 21,508 | | 1,432 | | | 1,432 | 22,940 | 22,940 | | | | |
| 899799 | Saint Helena | | CA | | 06/25/2020 | 07/15/2020 | 1,073,038 | | 27,511 | | | 27,511 | 1,099,236 | 1,100,549 | | | 1,313 | 1,313 |
| 929832 | Rancho Mirage | | CA | | 06/25/2020 | 06/30/2020 | 58,916 | | 1,510 | | | 1,510 | 60,426 | 60,426 | | | | |
| 929941 | Phoenix | | AZ | | 06/25/2020 | 06/04/2020 | 59,175 | | 1,503 | | | 1,503 | 60,677 | 60,677 | | | | |
| 896472 | Tarpon Springs | | FL | | 06/10/2020 | 07/22/2020 | 5,152 | | 343 | | | 343 | 5,495 | 5,495 | | | 87 | 87 |
| 896587 | Pittston | | PA | | 06/10/2020 | 07/30/2020 | 11,420 | | 761 | | | 761 | 12,173 | 12,180 | | | 7 | 7 |
| 929787 | Miami | | FL | | 06/25/2020 | 07/31/2020 | 58,299 | | 1,506 | | | 1,506 | 59,760 | 59,805 | | | 44 | 44 |
| 929834 | Palm Bay | | FL | | 06/25/2020 | 07/24/2020 | 39,660 | | 1,012 | | | 1,012 | 40,626 | 40,671 | | | 46 | 46 |
| 929846 | North Las Vegas | | NV | | 06/25/2020 | 08/04/2020 | 26,909 | | 2 | | | 2 | 26,880 | 27,598 | | | 719 | 719 |
| 929848 | North Las Vegas | | NV | | 06/25/2020 | 08/04/2020 | 26,909 | | 2 | | | 2 | 26,880 | 27,598 | | | 719 | 719 |
| 888620 | (sherman Oaks Area), Los Angeles | | CA | | 05/27/2020 | 08/14/2020 | 325,357 | | (8,564) | | | (8,564) | 306,690 | 361,668 | | | 54,978 | 54,978 |
| 868015 | Columbus | | OH | | 03/27/2020 | 06/01/2020 | 208,867 | | (10,513) | | | (10,513) | 198,353 | 198,353 | | | | |
| 888613 | Las Vegas | | NV | | 05/27/2020 | 08/04/2020 | 89,550 | | 42 | | | 42 | 89,455 | 89,455 | | | | |
| 866713 | Delray Beach | | FL | | 03/13/2020 | 06/11/2020 | 114,095 | | (6,895) | | | (6,895) | 107,200 | 107,200 | | | | |
| 866505 | Fort Myers | | FL | | 03/13/2020 | 07/21/2020 | 195,609 | | (11,822) | | | (11,822) | 183,566 | 183,787 | | | 221 | 221 |
| 866658 | Dallas | | TX | | 03/13/2020 | 07/30/2020 | 92,217 | | (5,569) | | | (5,569) | 86,553 | 86,648 | | | 95 | 95 |
| 866552 | College Station | | TX | | 03/13/2020 | 08/17/2020 | 167,331 | | (10,114) | | | (10,114) | 156,840 | 156,840 | | | | |
| 88162 | Idaho Falls | | ID | | 06/26/2012 | 07/01/2020 | 243,530 | | | | | | | | | | (5,595) | (5,595) |
| 88128 | Greenville | | SC | | 06/26/2012 | 07/01/2020 | 252,698 | | (3,415) | | | (3,415) | 104,663 | 99,724 | | | (4,939) | (4,939) |
| 0199999. Mortgages closed by repayment | | | | | | | 9,011,800 | | (21,268) | | | (21,268) | 8,565,660 | 8,618,948 | | | 47,694 | 47,694 |
| 700251 | New York | | NY | | 06/01/2018 | | 19,975,058 | | 64,838 | | | 64,838 | 112,702 | 112,702 | | | | |
| 2379301 | New York | | NY | | 01/16/2020 | | 94,076,143 | | (21,871) | | | (21,871) | 1,713,403 | 1,713,403 | | | | |
| 5300043 | Dallas | | TX | | 03/28/2019 | | 12,000,000 | | | | | | 505,263 | 505,263 | | | | |
| 5300065 | Houston | | TX | | 10/28/2019 | | 34,901,254 | | | | | | 8,787 | 8,787 | | | | |
| 5300079 | Mission Viejo | | CA | | 01/24/2020 | | 44,004,000 | | | | | | 4,000 | 4,000 | | | | |
| 5300080 | Buellton | | CA | | 02/12/2020 | | 11,843,148 | | | | | | 94,081 | 94,081 | | | | |
| 5300081 | Little Rock | | AR | | 01/15/2020 | | 10,875,943 | | | | | | 92,650 | 92,650 | | | | |
| 5300086 | Irvine | | CA | | 03/05/2020 | | 10,801,014 | | | | | | 88,632 | 88,632 | | | | |

STATEMENT AS OF SEPTEMBER 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) | | | | | |
| 5300087 | Derby | KS | | 05/05/2020 | | 25,200,000 | | | | | | 180,417 | 180,417 | | | |
| 5300088 | Manhattan | KS | | 05/05/2020 | | 5,000,000 | | | | | | 35,797 | 35,797 | | | |
| 30270018 | New York | NY | | 06/01/2018 | | 21,388,115 | | 53,698 | | | 53,698 | 118,798 | 118,798 | | | |
| 30270374 | Raleigh | NC | | 01/07/2016 | | 12,340,813 | | | | | | 55,138 | 55,138 | | | |
| 770000209 | Miami | FL | | 06/01/2018 | | 21,696,701 | | (9,521) | | | (9,521) | 127,602 | 127,602 | | | |
| 77000297 | Baltimore | MD | | 06/01/2018 | | 35,495,709 | | 58,825 | | | 58,825 | 224,025 | 224,025 | | | |
| 77000300 | Centreville | VA | | 06/01/2018 | | 31,075,953 | | 27,115 | | | 27,115 | 199,730 | 199,730 | | | |
| 77000301 | Edmonds | WA | | 06/01/2018 | | 30,774,241 | | 29,344 | | | 29,344 | 197,738 | 197,738 | | | |
| 77000302 | Santa Barbara | CA | | 06/01/2018 | | 9,627,461 | | 15,941 | | | 15,941 | 60,763 | 60,763 | | | |
| 77000317 | San Diego | CA | | 06/01/2018 | | 38,172,546 | | 3,027 | | | 3,027 | 431 | 431 | | | |
| 77000319 | Newport Beach | CA | | 06/01/2018 | | 16,566,605 | | (853) | | | (853) | 119,155 | 119,155 | | | |
| 77000320 | Irvine | CA | | 06/01/2018 | | 16,567,329 | | (693) | | | (693) | 119,155 | 119,155 | | | |
| 77000351 | West Hartford | CT | | 06/01/2018 | | 32,470,197 | | 22,513 | | | 22,513 | 202,922 | 202,922 | | | |
| 77000352 | Santa Clara | CA | | 06/01/2018 | | 23,573,808 | | 18,883 | | | 18,883 | 147,226 | 147,226 | | | |
| 77000367 | Washington | DC | | 06/01/2018 | | 15,412,293 | | 29,810 | | | 29,810 | 77,084 | 77,084 | | | |
| 77000401 | Charleston | SC | | 06/01/2018 | | 21,461,220 | | (8,001) | | | (8,001) | 132,038 | 132,038 | | | |
| 77000409 | Laurel | MD | | 06/01/2018 | | 22,153,471 | | (153) | | | (153) | 113,377 | 113,377 | | | |
| 77000410 | Glen Mills | PA | | 06/01/2018 | | 28,514,365 | | (24,953) | | | (24,953) | 156,958 | 156,958 | | | |
| BGA0RD9U0 | Various | US | | 01/07/2020 | | | | | | | | 658,423 | 658,423 | | | |
| BGA0U0660 | Various | US | | 07/31/2020 | | | | 7,984 | | | 7,984 | 89,788 | 89,788 | | | |
| 866616 | Romulus | MI | | 03/13/2020 | | 102,443 | | | | | | 267 | 267 | | | |
| 866691 | Galloway | NJ | | 03/13/2020 | | 206,424 | | | | | | 643 | 643 | | | |
| 896484 | Fort Worth | TX | | 06/10/2020 | | 8,756 | | | | | | 21 | 21 | | | |
| 896580 | Bellbrook | OH | | 06/10/2020 | | 15,327 | | | | | | 44 | 44 | | | |
| 896618 | Chicago | IL | | 06/10/2020 | | 12,557 | | | | | | 27 | 27 | | | |
| 929923 | Weston | FL | | 06/25/2020 | | 69,132 | | | | | | 212 | 212 | | | |
| 866618 | Norristown | PA | | 03/13/2020 | | 66,846 | | | | | | 149 | 149 | | | |
| 929872 | Chino | CA | | 06/25/2020 | | 44,854 | | | | | | 158 | 158 | | | |
| 929897 | Wilmington | DE | | 06/25/2020 | | 15,330 | | | | | | 32 | 32 | | | |
| 896610 | Redford | MI | | 06/10/2020 | | 8,816 | | | | | | 22 | 22 | | | |
| 866483 | Conroe | TX | | 03/13/2020 | | 130,929 | | | | | | 225 | 225 | | | |
| 866683 | Hueytown | AL | | 03/13/2020 | | 59,293 | | | | | | 90 | 90 | | | |
| 868099 | Decatur | GA | | 03/27/2020 | | 134,094 | | | | | | 422 | 422 | | | |
| 866504 | Lincoln Park | MI | | 03/13/2020 | | 77,802 | | | | | | 205 | 205 | | | |
| 866523 | East Orange | NJ | | 03/13/2020 | | 251,944 | | | | | | 658 | 658 | | | |
| 896483 | Berkley | MI | | 06/10/2020 | | 11,003 | | | | | | 34 | 34 | | | |
| 868060 | Baytown | TX | | 03/27/2020 | | 155,609 | | | | | | 468 | 468 | | | |
| 866638 | Atlanta | GA | | 03/13/2020 | | 128,093 | | | | | | 127 | 127 | | | |
| 866650 | Redford | MI | | 03/13/2020 | | 55,127 | | | | | | 126 | 126 | | | |
| 896560 | Atlanta | GA | | 06/10/2020 | | 13,595 | | | | | | 31 | 31 | | | |
| 888639 | Cherry Valley | CA | | 05/27/2020 | | 75,129 | | | | | | 217 | 217 | | | |
| 896492 | Dallas | TX | | 06/10/2020 | | 14,709 | | | | | | 37 | 37 | | | |
| 888563 | Mohnton | PA | | 05/27/2020 | | 84,722 | | | | | | 305 | 305 | | | |
| 888608 | Brooklyn | NY | | 05/27/2020 | | 319,181 | | | | | | 1,322 | 1,322 | | | |
| 896646 | S Richmond Hill | NY | | 06/10/2020 | | 42,124 | | | | | | 199 | 199 | | | |
| 899728 | Los Angeles | CA | | 06/25/2020 | | 219,783 | | | | | | 552 | 552 | | | |
| 896455 | Philadelphia | PA | | 06/10/2020 | | 17,334 | | | | | | 61 | 61 | | | |
| 867999 | Dickinson | TX | | 03/27/2020 | | 124,763 | | | | | | 387 | 387 | | | |
| 866529 | Rock Hill | SC | | 03/13/2020 | | 123,842 | | | | | | 219 | 219 | | | |
| 896443 | Glenwood | IL | | 06/10/2020 | | 8,080 | | | | | | 16 | 16 | | | |
| 888570 | Bellflower | CA | | 05/27/2020 | | 87,812 | | | | | | 391 | 391 | | | |
| 896620 | Chicago | IL | | 06/10/2020 | | 14,746 | | | | | | 29 | 29 | | | |
| 866557 | La Porte | TX | | 03/13/2020 | | 112,653 | | | | | | 226 | 226 | | | |
| 868104 | Birmingham | AL | | 03/27/2020 | | 164,841 | | | | | | 609 | 609 | | | |
| 896627 | Philadelphia | PA | | 06/10/2020 | | 13,230 | | | | | | 51 | 51 | | | |
| 929847 | Redwood City | CA | | 06/25/2020 | | 215,713 | | | | | | 725 | 725 | | | |
| 868000 | South Plainfield | NJ | | 03/27/2020 | | 209,947 | | | | | | 1,094 | 1,094 | | | |
| 888593 | Ramona | CA | | 05/27/2020 | | 300,960 | | | | | | 1,401 | 1,401 | | | |

E02.7

STATEMENT AS OF SEPTEMBER 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) | | | | | |
| 896407 | Cleveland Heights | OH | | 06/10/2020 | | 9,464 | | | | | | | | | | 26 |
| 866644 | Cudahy | WI | | 03/13/2020 | | 71,246 | | | | | | | | | | 90 |
| 929876 | Hallandale Beach | FL | | 06/25/2020 | | 25,869 | | | | | | | | | | 89 |
| 866631 | Elgin | TX | | 03/13/2020 | | 126,718 | | | | | | | | | | 234 |
| 896674 | East Orange | NJ | | 06/10/2020 | | 24,372 | | | | | | | | | | 72 |
| 929896 | Wilmington | DE | | 06/25/2020 | | 26,880 | | | | | | | | | | 54 |
| 896609 | Charlotte | NC | | 06/10/2020 | | 11,331 | | | | | | | | | | 24 |
| 888590 | Scottsdale | AZ | | 05/27/2020 | | 50,135 | | | | | | | | | | 140 |
| 868042 | Crosby | TX | | 03/27/2020 | | 142,863 | | | | | | | | | | 442 |
| 896453 | Chattanooga | TN | | 06/10/2020 | | 7,517 | | | | | | | | | | 13 |
| 896669 | Bronx | NY | | 06/10/2020 | | 60,490 | | | | | | | | | | 199 |
| 866663 | Pinehurst | NC | | 03/13/2020 | | 190,616 | | | | | | | | | | 368 |
| 896599 | Mantua | NJ | | 06/10/2020 | | 19,017 | | | | | | | | | | 61 |
| 896617 | Glenolden | PA | | 06/10/2020 | | 20,770 | | | | | | | | | | 72 |
| 929900 | Felton | DE | | 06/25/2020 | | 13,820 | | | | | | | | | | 30 |
| 868043 | Decatur | TN | | 03/27/2020 | | 106,314 | | | | | | | | | | 505 |
| 896660 | Newark | NJ | | 06/10/2020 | | 33,218 | | | | | | | | | | 102 |
| 888635 | Allen | TX | | 05/27/2020 | | 162,423 | | | | | | | | | | 456 |
| 868010 | Oxon Hill | MD | | 03/27/2020 | | 127,821 | | | | | | | | | | 393 |
| 930061 | Long Beach | CA | | 06/25/2020 | | 81,814 | | | | | | | | | | 327 |
| 866695 | Westmont | IL | | 03/13/2020 | | 135,801 | | | | | | | | | | 233 |
| 866567 | Williamstown | NJ | | 03/13/2020 | | 111,214 | | | | | | | | | | 311 |
| 929917 | Boynton Beach | FL | | 06/25/2020 | | 61,750 | | | | | | | | | | 204 |
| 896416 | Portsmouth | VA | | 06/10/2020 | | 9,544 | | | | | | | | | | 18 |
| 866620 | Charlotte | NC | | 03/13/2020 | | 106,026 | | | | | | | | | | 194 |
| 866719 | Nashville | TN | | 03/13/2020 | | 580,931 | | | | | | | | | | 1,105 |
| 867996 | Hamilton | NJ | | 03/27/2020 | | 141,462 | | | | | | | | | | 481 |
| 929940 | Dallas | TX | | 06/25/2020 | | 75,436 | | | | | | | | | | 200 |
| 866527 | Kennesaw | GA | | 03/13/2020 | | 128,666 | | | | | | | | | | 223 |
| 866588 | Portage | IN | | 03/13/2020 | | 109,843 | | | | | | | | | | 201 |
| 896496 | Santa Barbara | CA | | 06/10/2020 | | 48,639 | | | | | | | | | | 241 |
| 866626 | Paterson | NJ | | 03/13/2020 | | 322,400 | | | | | | | | | | 831 |
| 896606 | Indianapolis | IN | | 06/10/2020 | | 11,088 | | | | | | | | | | 24 |
| 929898 | Wilmington | DE | | 06/25/2020 | | 15,328 | | | | | | | | | | 34 |
| 868114 | Bellwood | IL | | 03/27/2020 | | 183,372 | | | | | | | | | | 551 |
| 896573 | Watauga | TX | | 06/10/2020 | | 12,949 | | | | | | | | | | 29 |
| 896569 | San Bernardino | CA | | 06/10/2020 | | 24,816 | | | | | | | | | | 58 |
| 868012 | Tamarac | FL | | 03/27/2020 | | 273,899 | | | | | | | | | | 994 |
| 868039 | Sacramento | CA | | 03/27/2020 | | 150,280 | | | | | | | | | | 431 |
| 866721 | Montclair | NJ | | 03/13/2020 | | 1,571,145 | | | | | | | | | | 4,508 |
| 888581 | Chino Hills | CA | | 05/27/2020 | | 238,879 | | | | | | | | | | 895 |
| 929810 | Big Bear Lake | CA | | 06/25/2020 | | 33,583 | | | | | | | | | | 68 |
| 866592 | Miami Gardens | FL | | 03/13/2020 | | 122,990 | | | | | | | | | | 225 |
| 896581 | Lansing | IL | | 06/10/2020 | | 12,808 | | | | | | | | | | 181 |
| 868052 | Paterson | NJ | | 03/27/2020 | | 247,589 | | | | | | | | | | 727 |
| 866593 | Pelham | AL | | 03/13/2020 | | 110,190 | | | | | | | | | | 198 |
| 896673 | Swiftwater | PA | | 06/10/2020 | | 25,802 | | | | | | | | | | 46 |
| 929915 | Las Vegas | NV | | 06/25/2020 | | 22,599 | | | | | | | | | | 48 |
| 866627 | Levittown | PA | | 03/13/2020 | | 137,145 | | | | | | | | | | 378 |
| 866492 | South Holland | IL | | 03/13/2020 | | 103,514 | | | | | | | | | | 170 |
| 866494 | Hazel Crest | IL | | 03/13/2020 | | 101,401 | | | | | | | | | | 167 |
| 866475 | South Holland | IL | | 03/13/2020 | | 140,987 | | | | | | | | | | 237 |
| 888573 | San Jose | CA | | 05/27/2020 | | 171,896 | | | | | | | | | | 3,268 |
| 896418 | Green Cove Springs | FL | | 06/10/2020 | | 11,072 | | | | | | | | | | 24 |
| 896402 | Mastic Beach | NY | | 06/10/2020 | | 13,961 | | | | | | | | | | 30 |
| 867998 | Atlanta | GA | | 03/27/2020 | | 106,136 | | | | | | | | | | 596 |
| 896468 | North Port | FL | | 06/10/2020 | | 19,992 | | | | | | | | | | 42 |
| 929899 | Wilmington | DE | | 06/25/2020 | | 14,002 | | | | | | | | | | 29 |

STATEMENT AS OF SEPTEMBER 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 | 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 | | | | | |
| 929945 | Windermere | FL | | 06/25/2020 | | 89,402 | | | | | | | | 301 | | | |
| 888630 | Canal Winchester | OH | | 05/27/2020 | | 33,115 | | | | | | | | 60 | | | |
| 868048 | College Place | WA | | 03/27/2020 | | 239,760 | | | | | | | | 734 | | | |
| 896563 | Macon | GA | | 06/10/2020 | | 9,310 | | | | | | | | 17 | | | |
| 866485 | Evergreen Park | IL | | 03/13/2020 | | 140,511 | | | | | | | | 225 | | | |
| 866681 | Philadelphia | PA | | 03/13/2020 | | 137,736 | | | | | | | | 3,494 | | | |
| 929902 | Indian Wells | CA | | 06/25/2020 | | 66,508 | | | | | | | | 225 | | | |
| 888604 | Santa Ana | CA | | 05/27/2020 | | 273,790 | | | | | | | | 858 | | | |
| 866686 | Philadelphia | PA | | 03/13/2020 | | 114,871 | | | | | | | | 350 | | | |
| 888624 | Atlanta | GA | | 05/27/2020 | | 36,915 | | | | | | | | 135 | | | |
| 866596 | Forked River | NJ | | 03/13/2020 | | 164,623 | | | | | | | | 441 | | | |
| 896583 | Newburgh | NY | | 06/10/2020 | | 6,616 | | | | | | | | 16 | | | |
| 929902 | Plantation | FL | | 06/25/2020 | | 15,087 | | | | | | | | 41 | | | |
| 929944 | Kissimmee | FL | | 06/25/2020 | | 21,358 | | | | | | | | 77 | | | |
| 929786 | Inglewood | CA | | 06/25/2020 | | 108,415 | | | | | | | | 444 | | | |
| 867980 | Flushing | NY | | 03/27/2020 | | 829,519 | | | | | | | | 2,522 | | | |
| 930023 | North Lauderdale | FL | | 06/25/2020 | | 26,836 | | | | | | | | 84 | | | |
| 868057 | New Brunswick | NJ | | 03/27/2020 | | 153,731 | | | | | | | | 533 | | | |
| 866521 | Orlando | FL | | 06/10/2020 | | 28,073 | | | | | | | | 54 | | | |
| 930028 | Toluca Lake Area, Los Angeles | CA | | 06/25/2020 | | 259,616 | | | | | | | | 909 | | | |
| 866633 | Elgin | TX | | 03/13/2020 | | 126,148 | | | | | | | | 242 | | | |
| 866647 | Philadelphia | PA | | 03/13/2020 | | 178,321 | | | | | | | | 494 | | | |
| 896631 | Pine Bluff | AR | | 06/10/2020 | | 8,589 | | | | | | | | 15 | | | |
| 888605 | Apache Jct | AZ | | 05/27/2020 | | 138,044 | | | | | | | | 664 | | | |
| 896409 | New Orleans | LA | | 06/10/2020 | | 10,343 | | | | | | | | 19 | | | |
| 896584 | Nanticoke | PA | | 06/10/2020 | | 6,074 | | | | | | | | 13 | | | |
| 896410 | Clearwater | FL | | 06/10/2020 | | 15,516 | | | | | | | | 30 | | | |
| 896556 | Cicero | IL | | 06/10/2020 | | 16,407 | | | | | | | | 30 | | | |
| 929822 | North Miami Beach | FL | | 06/25/2020 | | 39,895 | | | | | | | | 131 | | | |
| 866530 | Gainesville | FL | | 03/13/2020 | | 113,570 | | | | | | | | 202 | | | |
| 888626 | Toluca Lake | CA | | 05/27/2020 | | 68,307 | | | | | | | | 292 | | | |
| 866584 | Albany | NY | | 06/10/2020 | | 14,221 | | | | | | | | 28 | | | |
| 896574 | Watauga | TX | | 06/10/2020 | | 11,867 | | | | | | | | 29 | | | |
| 868071 | Sewell | NJ | | 03/27/2020 | | 99,837 | | | | | | | | 591 | | | |
| 866444 | Chicago | IL | | 03/13/2020 | | 156,863 | | | | | | | | 234 | | | |
| 930033 | Pismo Beach | CA | | 06/25/2020 | | 28,739 | | | | | | | | 105 | | | |
| 866459 | Winchester | VA | | 03/13/2020 | | 134,216 | | | | | | | | 74 | | | |
| 866560 | Pittsburgh | PA | | 03/13/2020 | | 135,111 | | | | | | | | 341 | | | |
| 868101 | Dallas | TX | | 03/27/2020 | | 156,281 | | | | | | | | 475 | | | |
| 896440 | Rowlett | TX | | 06/10/2020 | | 21,086 | | | | | | | | 70 | | | |
| 896445 | Glenwood | IL | | 06/10/2020 | | 9,047 | | | | | | | | 19 | | | |
| 899725 | Palmdale | CA | | 06/25/2020 | | 32,092 | | | | | | | | 94 | | | |
| 888589 | San Anselmo | CA | | 05/27/2020 | | 197,379 | | | | | | | | 844 | | | |
| 896664 | Brooklyn | NY | | 06/10/2020 | | 151,238 | | | | | | | | 564 | | | |
| 866678 | Los Angeles | CA | | 03/13/2020 | | 261,536 | | | | | | | | 517 | | | |
| 896685 | Bronx | NY | | 06/10/2020 | | 44,667 | | | | | | | | 159 | | | |
| 896614 | Waukegan | IL | | 06/10/2020 | | 6,482 | | | | | | | | 12 | | | |
| 896592 | Chicago | IL | | 06/10/2020 | | 20,233 | | | | | | | | 44 | | | |
| 866490 | Lenoir City | TN | | 03/13/2020 | | 53,368 | | | | | | | | 66 | | | |
| 896551 | Philadelphia | PA | | 06/10/2020 | | 14,350 | | | | | | | | 51 | | | |
| 866637 | Norcross | GA | | 03/13/2020 | | 178,017 | | | | | | | | 376 | | | |
| 888642 | Fallbrook | CA | | 05/27/2020 | | 147,641 | | | | | | | | 594 | | | |
| 896415 | Victoria | TX | | 06/10/2020 | | 20,702 | | | | | | | | 46 | | | |
| 866460 | Winchester | VA | | 03/13/2020 | | 118,627 | | | | | | | | 62 | | | |
| 866507 | Jackson | MS | | 06/10/2020 | | 7,925 | | | | | | | | 20 | | | |
| 896632 | Blackwood | NJ | | 06/10/2020 | | 21,476 | | | | | | | | 63 | | | |
| 896548 | Philadelphia | PA | | 06/10/2020 | | 11,973 | | | | | | | | 48 | | | |
| 868112 | Lansing | IL | | 03/27/2020 | | 91,354 | | | | | | | | 434 | | | |

E02.9

STATEMENT AS OF SEPTEMBER 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 | 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 | | | | | |
| 896624 | Chicago | IL | | 06/10/2020 | | 48,710 | | | | | | | | | | | 119 |
| 929933 | New York | NY | | 06/25/2020 | | 72,177 | | | | | | | | | | | 215 |
| 896386 | Richmond | VA | | 06/10/2020 | | 10,677 | | | | | | | | | | | 19 |
| 896431 | Oak Lawn | IL | | 06/10/2020 | | 15,054 | | | | | | | | | | | 31 |
| 866723 | Birmingham | AL | | 03/13/2020 | | 667,889 | | | | | | | | | | | 1,077 |
| 929862 | Paradise Valley | AZ | | 06/25/2020 | | 89,874 | | | | | | | | | | | 822 |
| 867982 | Brooklyn | NY | | 03/27/2020 | | 1,000,731 | | | | | | | | | | | 3,119 |
| 888567 | Toms River | NJ | | 05/27/2020 | | 81,082 | | | | | | | | | | | 228 |
| 896399 | Decatur | GA | | 06/10/2020 | | 93,926 | | | | | | | | | | | 198 |
| 866704 | Ft Lauderdale | FL | | 03/13/2020 | | 263,044 | | | | | | | | | | | 560 |
| 866693 | Fort Worth | TX | | 03/13/2020 | | 173,704 | | | | | | | | | | | 323 |
| 866708 | Tucson | AZ | | 03/13/2020 | | 127,012 | | | | | | | | | | | 821 |
| 868041 | Independence | MO | | 03/27/2020 | | 90,401 | | | | | | | | | | | 259 |
| 930038 | Daly City | CA | | 06/25/2020 | | 154,713 | | | | | | | | | | | 542 |
| 868103 | Birmingham | AL | | 03/27/2020 | | 260,297 | | | | | | | | | | | 839 |
| 866495 | Marlton | NJ | | 03/13/2020 | | 134,475 | | | | | | | | | | | 330 |
| 868109 | Evergreen Park | IL | | 03/27/2020 | | 115,191 | | | | | | | | | | | 390 |
| 866548 | Houston | TX | | 03/13/2020 | | 97,277 | | | | | | | | | | | 148 |
| 896619 | Lancaster | SC | | 06/10/2020 | | 13,367 | | | | | | | | | | | 31 |
| 866554 | Philadelphia | PA | | 03/13/2020 | | 208,494 | | | | | | | | | | | 557 |
| 899734 | Brooklyn | NY | | 06/25/2020 | | 85,414 | | | | | | | | | | | 308 |
| 896479 | Houston | TX | | 06/10/2020 | | 12,568 | | | | | | | | | | | 24 |
| 866574 | Providence | RI | | 03/13/2020 | | 127,090 | | | | | | | | | | | 241 |
| 868058 | Spring | TX | | 03/27/2020 | | 135,972 | | | | | | | | | | | 408 |
| 866700 | Pasadena | TX | | 03/13/2020 | | 109,206 | | | | | | | | | | | 226 |
| 866516 | Berea | OH | | 03/13/2020 | | 135,448 | | | | | | | | | | | 378 |
| 929877 | Chicago | IL | | 06/25/2020 | | 50,428 | | | | | | | | | | | 111 |
| 868020 | Northfield | NJ | | 03/27/2020 | | 222,068 | | | | | | | | | | | 455 |
| 888617 | Peoria | AZ | | 05/27/2020 | | 184,475 | | | | | | | | | | | 149 |
| 888598 | Mooresville | NC | | 05/27/2020 | | 41,013 | | | | | | | | | | | 118 |
| 929788 | Miami | FL | | 06/25/2020 | | 89,804 | | | | | | | | | | | 338 |
| 866562 | Miami | FL | | 03/13/2020 | | 199,078 | | | | | | | | | | | 179 |
| 888628 | Redwood City | CA | | 05/27/2020 | | 199,532 | | | | | | | | | | | 710 |
| 929910 | Topsail Beach | NC | | 06/25/2020 | | 62,838 | | | | | | | | | | | 183 |
| 866497 | Houston | TX | | 03/13/2020 | | 129,903 | | | | | | | | | | | 213 |
| 929821 | Auburn | GA | | 06/25/2020 | | 25,201 | | | | | | | | | | | 68 |
| 866649 | Arlington Heights | IL | | 03/13/2020 | | 258,510 | | | | | | | | | | | 454 |
| 866711 | Philadelphia | PA | | 03/13/2020 | | 124,616 | | | | | | | | | | | 393 |
| 930022 | Miami | FL | | 06/25/2020 | | 36,931 | | | | | | | | | | | 132 |
| 866549 | College Station | TX | | 03/13/2020 | | 152,515 | | | | | | | | | | | 287 |
| 896600 | Santa Barbara | CA | | 06/10/2020 | | 80,451 | | | | | | | | | | | 257 |
| 896622 | Colorado Springs | CO | | 06/10/2020 | | 32,938 | | | | | | | | | | | 90 |
| 868087 | Philadelphia | PA | | 03/27/2020 | | 216,331 | | | | | | | | | | | 681 |
| 896522 | Grand Rapids | MI | | 06/10/2020 | | 13,989 | | | | | | | | | | | 44 |
| 896459 | Atlanta | GA | | 06/10/2020 | | 11,309 | | | | | | | | | | | 24 |
| 899731 | Newark | NJ | | 06/25/2020 | | 57,590 | | | | | | | | | | | 203 |
| 866522 | Orlando | FL | | 03/13/2020 | | 366,243 | | | | | | | | | | | 578 |
| 888594 | Watsonville | CA | | 05/27/2020 | | 133,381 | | | | | | | | | | | 506 |
| 868047 | Tucson | AZ | | 03/27/2020 | | 191,064 | | | | | | | | | | | 577 |
| 896651 | Bronx | NY | | 06/10/2020 | | 83,170 | | | | | | | | | | | 287 |
| 929904 | Clermont | FL | | 06/25/2020 | | 33,728 | | | | | | | | | | | 69 |
| 868044 | Madisonville | TN | | 03/27/2020 | | 154,330 | | | | | | | | | | | 768 |
| 896508 | Newark | NJ | | 06/10/2020 | | 25,692 | | | | | | | | | | | 45 |
| 888633 | Miami | FL | | 05/27/2020 | | 390,413 | | | | | | | | | | | 1,014 |
| 896391 | Lake Worth | FL | | 06/10/2020 | | 16,166 | | | | | | | | | | | 39 |
| 866489 | Lenoir City | TN | | 03/13/2020 | | 86,056 | | | | | | | | | | | 102 |
| 868019 | Sandston | VA | | 03/27/2020 | | 87,965 | | | | | | | | | | | 297 |
| 896550 | Schaumburg | IL | | 06/10/2020 | | 8,632 | | | | | | | | | | | 20 |

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

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--|--------------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| 868074 | St Petersburg | FL | | 03/27/2020 | | 278,611 | | | | | | | | | | | 966 |
| 888638 | West Hills | CA | | 05/27/2020 | | 117,423 | | | | | | | | | | | 1,503 |
| 866572 | Liberty | MO | | 03/13/2020 | | 98,556 | | | | | | | | | | | 164 |
| 896495 | Murphy | TX | | 06/10/2020 | | 19,772 | | | | | | | | | | | 50 |
| 867984 | Mastic Beach | NY | | 03/27/2020 | | 184,731 | | | | | | | | | | | 530 |
| 866579 | Irmo | SC | | 03/13/2020 | | 131,482 | | | | | | | | | | | 236 |
| 896436 | Baytown | TX | | 06/10/2020 | | 8,028 | | | | | | | | | | | 15 |
| 896458 | Philadelphia | PA | | 06/10/2020 | | 18,065 | | | | | | | | | | | 65 |
| 896561 | Colorado Springs | CO | | 06/10/2020 | | 39,809 | | | | | | | | | | | 98 |
| 896567 | Chicago | IL | | 06/10/2020 | | 9,067 | | | | | | | | | | | 17 |
| 866514 | Pittsburgh | PA | | 03/13/2020 | | 107,159 | | | | | | | | | | | 291 |
| 868029 | North Charleston | SC | | 03/27/2020 | | 101,235 | | | | | | | | | | | 321 |
| 866503 | Riverhead | NY | | 03/13/2020 | | 157,527 | | | | | | | | | | | 585 |
| 866624 | Leesburg | FL | | 03/13/2020 | | 106,532 | | | | | | | | | | | 207 |
| 896439 | Chicago | IL | | 06/10/2020 | | 15,073 | | | | | | | | | | | 35 |
| 899801 | Miramar | FL | | 06/25/2020 | | 203,318 | | | | | | | | | | | 717 |
| 896649 | Staten Island | NY | | 06/10/2020 | | 32,095 | | | | | | | | | | | 120 |
| 896500 | Cardiff | CA | | 06/10/2020 | | 91,530 | | | | | | | | | | | 275 |
| 896539 | Barrington | IL | | 06/10/2020 | | 35,877 | | | | | | | | | | | 81 |
| 896621 | Cincinnati | OH | | 06/10/2020 | | 10,649 | | | | | | | | | | | 166 |
| 867989 | Flourtown | PA | | 03/27/2020 | | 314,399 | | | | | | | | | | | 923 |
| 866687 | Philadelphia | PA | | 03/13/2020 | | 99,242 | | | | | | | | | | | 309 |
| 929852 | Anthem | AZ | | 06/25/2020 | | 32,690 | | | | | | | | | | | 112 |
| 929866 | Scottsdale | AZ | | 06/25/2020 | | 77,918 | | | | | | | | | | | 323 |
| 868073 | Weaverville | NC | | 03/27/2020 | | 302,599 | | | | | | | | | | | 889 |
| 888551 | Nogales | AZ | | 05/27/2020 | | 31,797 | | | | | | | | | | | 69 |
| 930047 | Jacksonville | FL | | 06/25/2020 | | 25,600 | | | | | | | | | | | 88 |
| 930060 | Jacksonville | FL | | 06/25/2020 | | 24,278 | | | | | | | | | | | 85 |
| 866518 | Newport News | VA | | 03/13/2020 | | 120,231 | | | | | | | | | | | 220 |
| 896389 | Racine | WI | | 06/10/2020 | | 10,516 | | | | | | | | | | | 19 |
| 888641 | Kalispell | MT | | 05/27/2020 | | 165,951 | | | | | | | | | | | 479 |
| 868007 | Cheverly | MD | | 03/27/2020 | | 139,274 | | | | | | | | | | | 470 |
| 896400 | Mesa | AZ | | 06/10/2020 | | 18,842 | | | | | | | | | | | 39 |
| 896523 | Chicago | IL | | 06/10/2020 | | 13,598 | | | | | | | | | | | 28 |
| 896465 | Carson | CA | | 06/10/2020 | | 26,544 | | | | | | | | | | | 90 |
| 896650 | Brooklyn | NY | | 06/10/2020 | | 94,512 | | | | | | | | | | | 327 |
| 896393 | Mount Pleasant | WI | | 06/10/2020 | | 28,705 | | | | | | | | | | | 60 |
| 866660 | Conroe | TX | | 03/13/2020 | | 105,898 | | | | | | | | | | | 205 |
| 866556 | Savannah | GA | | 03/13/2020 | | 255,906 | | | | | | | | | | | 433 |
| 888550 | Hesperia | CA | | 05/27/2020 | | 81,023 | | | | | | | | | | | 297 |
| 866508 | Forked River | NJ | | 03/13/2020 | | 160,880 | | | | | | | | | | | 432 |
| 899797 | San Bruno | CA | | 06/25/2020 | | 703,219 | | | | | | | | | | | 7,964 |
| 929789 | Miami | FL | | 06/25/2020 | | 91,600 | | | | | | | | | | | 344 |
| 899732 | Brooklyn | NY | | 06/25/2020 | | 133,135 | | | | | | | | | | | 491 |
| 868056 | East Point | GA | | 03/27/2020 | | 147,173 | | | | | | | | | | | 412 |
| 896435 | Wheeling | IL | | 06/10/2020 | | 10,106 | | | | | | | | | | | 17 |
| 888559 | Mesa | AZ | | 05/27/2020 | | 87,051 | | | | | | | | | | | 174 |
| 867995 | Hamilton | NJ | | 03/27/2020 | | 117,744 | | | | | | | | | | | 413 |
| 896615 | Chicago | IL | | 06/10/2020 | | 16,205 | | | | | | | | | | | 30 |
| 866551 | Round Rock | TX | | 03/13/2020 | | 130,968 | | | | | | | | | | | 283 |
| 866533 | Fort Worth | TX | | 03/13/2020 | | 132,546 | | | | | | | | | | | 244 |
| 866565 | Newport News | VA | | 03/13/2020 | | 74,898 | | | | | | | | | | | 134 |
| 866576 | East Point | GA | | 03/13/2020 | | 153,760 | | | | | | | | | | | 271 |
| 888600 | Anaheim | CA | | 05/27/2020 | | 99,795 | | | | | | | | | | | 301 |
| 896382 | Butte | MT | | 06/10/2020 | | 9,806 | | | | | | | | | | | 18 |
| 866608 | Medford | NY | | 03/13/2020 | | 204,788 | | | | | | | | | | | 401 |
| 896564 | Willis | TX | | 06/10/2020 | | 15,641 | | | | | | | | | | | 33 |
| 929826 | Miami | FL | | 06/25/2020 | | 74,101 | | | | | | | | | | | 280 |

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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 | | | | | |
| 868084 | Gloucester City | NJ | | 03/27/2020 | | 81,152 | | | | | | | | | 234 | | |
| 896485 | Berkley | MI | | 06/10/2020 | | 17,393 | | | | | | | | | 46 | | |
| 896529 | Garland | TX | | 06/10/2020 | | 9,679 | | | | | | | | | 19 | | |
| 896629 | Buda | TX | | 06/10/2020 | | 20,869 | | | | | | | | | 47 | | |
| 868040 | Independence | MO | | 03/27/2020 | | 104,787 | | | | | | | | | 315 | | |
| 866643 | Philadelphia | PA | | 03/13/2020 | | 69,577 | | | | | | | | | 171 | | |
| 866493 | Blue Island | IL | | 03/13/2020 | | 96,120 | | | | | | | | | 158 | | |
| 899798 | Tacoma | WA | | 06/25/2020 | | 24,785 | | | | | | | | | 59 | | |
| 888557 | Grove City | OH | | 05/27/2020 | | 52,886 | | | | | | | | | 125 | | |
| 867993 | Trenton | NJ | | 03/27/2020 | | 125,555 | | | | | | | | | 497 | | |
| 868098 | Pensacola | FL | | 03/27/2020 | | 87,976 | | | | | | | | | 290 | | |
| 929849 | Phoenix | AZ | | 06/25/2020 | | 23,203 | | | | | | | | | 88 | | |
| 896414 | St. Petersburg | FL | | 06/10/2020 | | 13,665 | | | | | | | | | 26 | | |
| 896570 | Houston | TX | | 06/10/2020 | | 15,945 | | | | | | | | | 34 | | |
| 929952 | Las Vegas | NV | | 06/25/2020 | | 31,616 | | | | | | | | | 324 | | |
| 866640 | Austell | GA | | 03/13/2020 | | 131,735 | | | | | | | | | 123 | | |
| 930062 | Cathedral City | CA | | 06/25/2020 | | 17,982 | | | | | | | | | 94 | | |
| 896384 | Phoenix | AZ | | 06/10/2020 | | 63,011 | | | | | | | | | 137 | | |
| 866680 | Wilmington | DE | | 03/13/2020 | | 151,795 | | | | | | | | | 242 | | |
| 929858 | Los Angeles | CA | | 06/25/2020 | | 107,484 | | | | | | | | | 455 | | |
| 866546 | Galveston | TX | | 03/13/2020 | | 132,304 | | | | | | | | | 281 | | |
| 888578 | Tucson | AZ | | 05/27/2020 | | 110,222 | | | | | | | | | 386 | | |
| 866589 | Memphis | TN | | 03/13/2020 | | 85,699 | | | | | | | | | 143 | | |
| 930058 | Los Altos | CA | | 06/25/2020 | | 306,824 | | | | | | | | | 1,198 | | |
| 896517 | Lake Harmony | PA | | 06/10/2020 | | 24,877 | | | | | | | | | 47 | | |
| 866537 | Mesquite | TX | | 03/13/2020 | | 140,943 | | | | | | | | | 264 | | |
| 868078 | Markham | IL | | 03/27/2020 | | 133,620 | | | | | | | | | 392 | | |
| 899722 | Los Angeles | CA | | 06/25/2020 | | 245,424 | | | | | | | | | 625 | | |
| 866630 | Elgin | TX | | 03/13/2020 | | 124,008 | | | | | | | | | 247 | | |
| 866634 | Elgin | TX | | 03/13/2020 | | 121,695 | | | | | | | | | 234 | | |
| 888627 | Tomball | TX | | 05/27/2020 | | 69,415 | | | | | | | | | 164 | | |
| 896562 | Chicago | IL | | 06/10/2020 | | 21,045 | | | | | | | | | 43 | | |
| 868059 | Collingdale | PA | | 03/27/2020 | | 131,419 | | | | | | | | | 386 | | |
| 929794 | Carlsbad | CA | | 06/25/2020 | | 138,881 | | | | | | | | | 410 | | |
| 868037 | Atlanta | GA | | 03/27/2020 | | 98,179 | | | | | | | | | 433 | | |
| 868050 | Waterbury | CT | | 03/27/2020 | | 148,766 | | | | | | | | | 525 | | |
| 866561 | Sunrise | FL | | 03/13/2020 | | 121,759 | | | | | | | | | 244 | | |
| 866599 | Cleveland | OH | | 03/13/2020 | | 75,590 | | | | | | | | | 175 | | |
| 888572 | Glendale | AZ | | 05/27/2020 | | 79,250 | | | | | | | | | 150 | | |
| 868093 | Merrionette Park | IL | | 03/27/2020 | | 113,846 | | | | | | | | | 112 | | |
| 896403 | Jacksonville | FL | | 06/10/2020 | | 9,435 | | | | | | | | | 19 | | |
| 888632 | Arrowbear Lake | CA | | 05/27/2020 | | 31,994 | | | | | | | | | 77 | | |
| 866675 | Chicago | IL | | 03/13/2020 | | 119,252 | | | | | | | | | 186 | | |
| 896476 | Berwyn | IL | | 06/10/2020 | | 32,749 | | | | | | | | | 68 | | |
| 896489 | Plainview | NY | | 06/10/2020 | | 64,857 | | | | | | | | | 171 | | |
| 896474 | Lansing | IL | | 06/10/2020 | | 10,942 | | | | | | | | | 36 | | |
| 866703 | Ft Lauderdale | FL | | 03/13/2020 | | 172,158 | | | | | | | | | 378 | | |
| 866509 | Edgewater | NJ | | 03/13/2020 | | 878,234 | | | | | | | | | 2,228 | | |
| 896498 | Alhambra | CA | | 06/10/2020 | | 72,188 | | | | | | | | | 187 | | |
| 868088 | Newark | NJ | | 03/27/2020 | | 193,881 | | | | | | | | | 2,099 | | |
| 896667 | West Long Branch | NJ | | 06/10/2020 | | 129,477 | | | | | | | | | 450 | | |
| 896467 | North Port | FL | | 06/10/2020 | | 19,992 | | | | | | | | | 42 | | |
| 868016 | Fort Lauderdale | FL | | 03/27/2020 | | 176,189 | | | | | | | | | 175 | | |
| 896385 | Pittsburgh | PA | | 06/10/2020 | | 20,157 | | | | | | | | | 68 | | |
| 866531 | Coolidge | AZ | | 03/13/2020 | | 105,898 | | | | | | | | | 205 | | |
| 867983 | Lakewood | NJ | | 03/27/2020 | | 435,571 | | | | | | | | | 1,521 | | |
| 866621 | Pocono Lake | PA | | 03/13/2020 | | 93,882 | | | | | | | | | 224 | | |
| 866578 | Portage | IN | | 03/13/2020 | | 101,736 | | | | | | | | | 169 | | |

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STATEMENT AS OF SEPTEMBER 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) | | | | | |
| 888552 | Thousand Oaks | CA | | 05/27/2020 | | 139,376 | | | | | | | | 543 | | |
| 929793 | Jacksonville | FL | | 06/25/2020 | | 17,824 | | | | | | | | 63 | | |
| 896596 | Horizon City | TX | | 06/10/2020 | | 8,096 | | | | | | | | 14 | | |
| 896607 | Baytown | TX | | 06/10/2020 | | 15,986 | | | | | | | | 38 | | |
| 896406 | Jacksonville | FL | | 06/10/2020 | | 9,318 | | | | | | | | 18 | | |
| 868068 | Blackwood | NJ | | 03/27/2020 | | 157,685 | | | | | | | | 485 | | |
| 896668 | Long Branch | NJ | | 06/10/2020 | | 37,755 | | | | | | | | 147 | | |
| 866656 | New Castle | DE | | 03/13/2020 | | 110,249 | | | | | | | | 239 | | |
| 866484 | Chicago | IL | | 03/13/2020 | | 96,157 | | | | | | | | 150 | | |
| 866445 | Racine | WI | | 03/13/2020 | | 97,804 | | | | | | | | 117 | | |
| 896558 | Columbus | OH | | 06/10/2020 | | 20,232 | | | | | | | | 68 | | |
| 896417 | Tampa | FL | | 06/10/2020 | | 8,018 | | | | | | | | 99 | | |
| 866491 | Lenoir City | TN | | 03/13/2020 | | 61,929 | | | | | | | | 81 | | |
| 868031 | Richmond | VA | | 03/27/2020 | | 221,455 | | | | | | | | 639 | | |
| 868055 | Allentown | PA | | 03/27/2020 | | 122,837 | | | | | | | | 611 | | |
| 896552 | Inkster | MI | | 06/10/2020 | | 6,035 | | | | | | | | 15 | | |
| 866705 | Kettering | OH | | 03/13/2020 | | 93,024 | | | | | | | | 260 | | |
| 929938 | New York | NY | | 06/25/2020 | | 113,128 | | | | | | | | 329 | | |
| 896541 | Houston | TX | | 06/10/2020 | | 11,333 | | | | | | | | 22 | | |
| 929918 | East Hampton | NY | | 06/25/2020 | | 112,180 | | | | | | | | 360 | | |
| 866601 | Hatboro | PA | | 03/13/2020 | | 161,172 | | | | | | | | 436 | | |
| 868002 | Fairburn | GA | | 03/27/2020 | | 106,124 | | | | | | | | 610 | | |
| 868067 | Wonder Lake | IL | | 03/27/2020 | | 78,607 | | | | | | | | 226 | | |
| 930036 | Chico | CA | | 06/25/2020 | | 19,322 | | | | | | | | 57 | | |
| 929813 | Redwood City | CA | | 06/25/2020 | | 117,450 | | | | | | | | 401 | | |
| 896633 | North Port | FL | | 06/10/2020 | | 19,875 | | | | | | | | 45 | | |
| 866635 | Orlando | FL | | 03/13/2020 | | 108,126 | | | | | | | | 208 | | |
| 929936 | Miami | FL | | 06/25/2020 | | 258,554 | | | | | | | | 1,108 | | |
| 866699 | Sunman | IN | | 03/13/2020 | | 56,384 | | | | | | | | 114 | | |
| 888602 | Santa Monica | CA | | 05/27/2020 | | 123,378 | | | | | | | | 537 | | |
| 866669 | Marietta | GA | | 03/13/2020 | | 192,823 | | | | | | | | 339 | | |
| 929838 | Las Vegas | NV | | 06/25/2020 | | 12,718 | | | | | | | | 40 | | |
| 866498 | Romeville | IL | | 03/13/2020 | | 133,116 | | | | | | | | 239 | | |
| 868018 | Northfield | NJ | | 03/27/2020 | | 246,165 | | | | | | | | 501 | | |
| 866679 | Los Angeles | CA | | 03/13/2020 | | 237,447 | | | | | | | | 470 | | |
| 929806 | Brooklyn | NY | | 06/25/2020 | | 179,323 | | | | | | | | 490 | | |
| 868085 | Norman | OK | | 03/27/2020 | | 101,807 | | | | | | | | 285 | | |
| 867990 | Gulfport | FL | | 03/27/2020 | | 208,480 | | | | | | | | 691 | | |
| 866651 | Redford | MI | | 03/13/2020 | | 67,848 | | | | | | | | 155 | | |
| 896613 | Philadelphia | PA | | 06/10/2020 | | 21,243 | | | | | | | | 86 | | |
| 896457 | Philadelphia | PA | | 06/10/2020 | | 18,086 | | | | | | | | 65 | | |
| 866619 | Detroit | MI | | 03/13/2020 | | 87,571 | | | | | | | | 170 | | |
| 866524 | Houston | TX | | 03/13/2020 | | 116,314 | | | | | | | | 16,301 | | |
| 930021 | Orlando | FL | | 06/25/2020 | | 14,964 | | | | | | | | 151 | | |
| 868102 | Crestview | FL | | 03/27/2020 | | 104,548 | | | | | | | | 295 | | |
| 888588 | Thornton | CO | | 05/27/2020 | | 78,408 | | | | | | | | 351 | | |
| 929800 | Aurora | CO | | 06/25/2020 | | 26,805 | | | | | | | | 1,282 | | |
| 929809 | Palm Springs | FL | | 06/25/2020 | | 20,830 | | | | | | | | 334 | | |
| 896657 | Miami Beach | FL | | 06/10/2020 | | 60,499 | | | | | | | | 167 | | |
| 867991 | Hamilton | NJ | | 03/27/2020 | | 129,438 | | | | | | | | 452 | | |
| 868005 | Frederick | MD | | 03/27/2020 | | 183,303 | | | | | | | | 591 | | |
| 929831 | East Palo Alto | CA | | 06/25/2020 | | 186,838 | | | | | | | | 895 | | |
| 868028 | North Charleston | SC | | 03/27/2020 | | 206,348 | | | | | | | | 610 | | |
| 866682 | Saint Louis | MO | | 03/13/2020 | | 56,010 | | | | | | | | 130 | | |
| 888569 | Whittier | CA | | 05/27/2020 | | 94,263 | | | | | | | | 403 | | |
| 868070 | Spokane | WA | | 03/27/2020 | | 105,560 | | | | | | | | 325 | | |
| 868106 | Fort Walton Beach | FL | | 03/27/2020 | | 84,566 | | | | | | | | 825 | | |
| 896429 | Rochester | NY | | 06/10/2020 | | 8,403 | | | | | | | | 17 | | |

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STATEMENT AS OF SEPTEMBER 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 | 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) | | | | | |
| 866664 | Cleveland | OH | | 03/13/2020 | | 65,222 | | | | | | | | 135 | | |
| 896554 | Charlotte | NC | | 06/10/2020 | | 9,075 | | | | | | | | 16 | | |
| 896442 | Streamwood | IL | | 06/10/2020 | | 17,784 | | | | | | | | 31 | | |
| 866545 | Fayetteville | NC | | 03/13/2020 | | 87,851 | | | | | | | | 136 | | |
| 888556 | Irvine | CA | | 05/27/2020 | | 176,117 | | | | | | | | 37 | | |
| 888576 | Rowland Heights | CA | | 05/27/2020 | | 73,760 | | | | | | | | 138 | | |
| 866506 | Jackson | MS | | 06/10/2020 | | 8,965 | | | | | | | | 23 | | |
| 866513 | Yakima | WA | | 03/13/2020 | | 131,216 | | | | | | | | 243 | | |
| 866586 | Portage | IN | | 03/13/2020 | | 100,548 | | | | | | | | 167 | | |
| 866543 | Baltimore | MD | | 03/13/2020 | | 91,308 | | | | | | | | 158 | | |
| 866600 | Detroit | MI | | 03/13/2020 | | 85,509 | | | | | | | | 198 | | |
| 868091 | New Lenox | IL | | 03/27/2020 | | 131,246 | | | | | | | | 394 | | |
| 896512 | Newark | NJ | | 06/10/2020 | | 37,185 | | | | | | | | 43 | | |
| 866570 | Parma | OH | | 03/13/2020 | | 107,261 | | | | | | | | 289 | | |
| 896478 | Middle Village | NY | | 06/10/2020 | | 84,023 | | | | | | | | 171 | | |
| 866446 | Racine | WI | | 03/13/2020 | | 97,063 | | | | | | | | 116 | | |
| 929911 | Kissimmee | FL | | 06/25/2020 | | 22,174 | | | | | | | | 63 | | |
| 866511 | Kissimmee | FL | | 03/13/2020 | | 180,723 | | | | | | | | 423 | | |
| 868080 | Kannapolis | NC | | 03/27/2020 | | 110,601 | | | | | | | | 305 | | |
| 896376 | Yaphank | NY | | 06/10/2020 | | 28,005 | | | | | | | | 62 | | |
| 896446 | Glenwood | IL | | 06/10/2020 | | 8,482 | | | | | | | | 18 | | |
| 866512 | Copiague | NY | | 03/13/2020 | | 237,724 | | | | | | | | 557 | | |
| 866541 | Bend | OR | | 03/13/2020 | | 222,417 | | | | | | | | 418 | | |
| 867986 | West Palm Beach | FL | | 03/27/2020 | | 193,509 | | | | | | | | 1,034 | | |
| 896666 | Jamaica | NY | | 06/10/2020 | | 27,004 | | | | | | | | 119 | | |
| 888586 | Pasadena | CA | | 05/27/2020 | | 92,851 | | | | | | | | 407 | | |
| 888634 | Harrodsburg | KY | | 05/27/2020 | | 63,925 | | | | | | | | 181 | | |
| 866577 | Katy | TX | | 03/13/2020 | | 129,347 | | | | | | | | 239 | | |
| 868004 | Rex | GA | | 03/27/2020 | | 113,857 | | | | | | | | 261 | | |
| 866606 | Prattville | AL | | 03/13/2020 | | 118,749 | | | | | | | | 218 | | |
| 868003 | Fairburn | GA | | 03/27/2020 | | 90,402 | | | | | | | | 310 | | |
| 868053 | Glen Burnie | MD | | 03/27/2020 | | 180,721 | | | | | | | | 1,009 | | |
| 866605 | Hope Mills | NC | | 03/13/2020 | | 107,321 | | | | | | | | 186 | | |
| 866617 | Tampa | FL | | 03/13/2020 | | 178,110 | | | | | | | | 333 | | |
| 868089 | Chicago | IL | | 03/27/2020 | | 109,991 | | | | | | | | 346 | | |
| 866520 | Monroe | MI | | 03/13/2020 | | 123,035 | | | | | | | | 334 | | |
| 896661 | Astoria | NY | | 06/10/2020 | | 88,016 | | | | | | | | 478 | | |
| 896679 | Waukegan | IL | | 06/10/2020 | | 138,889 | | | | | | | | 329 | | |
| 868026 | South Holland | IL | | 03/27/2020 | | 122,975 | | | | | | | | 378 | | |
| 929926 | Miami | FL | | 06/25/2020 | | 36,767 | | | | | | | | 97 | | |
| 930034 | Napa | CA | | 06/25/2020 | | 46,703 | | | | | | | | 167 | | |
| 866689 | Philadelphia | PA | | 03/13/2020 | | 131,094 | | | | | | | | 355 | | |
| 896576 | Philadelphia | PA | | 06/10/2020 | | 24,542 | | | | | | | | 92 | | |
| 867976 | Jamaica | NY | | 03/27/2020 | | 631,208 | | | | | | | | 2,069 | | |
| 867988 | Laurel | MD | | 03/27/2020 | | 141,249 | | | | | | | | 458 | | |
| 896475 | Lansing | IL | | 06/10/2020 | | 11,302 | | | | | | | | 37 | | |
| 866540 | Houston | TX | | 03/13/2020 | | 164,711 | | | | | | | | 263 | | |
| 866564 | Brandon | FL | | 03/13/2020 | | 130,441 | | | | | | | | 232 | | |
| 929854 | Oakland | CA | | 06/25/2020 | | 140,671 | | | | | | | | 519 | | |
| 866628 | Elgin | TX | | 03/13/2020 | | 119,195 | | | | | | | | 233 | | |
| 896589 | Plano | TX | | 06/10/2020 | | 20,234 | | | | | | | | 43 | | |
| 896487 | Michiana Shores | IN | | 06/10/2020 | | 16,815 | | | | | | | | 38 | | |
| 868036 | Jersey City | NJ | | 03/27/2020 | | 314,333 | | | | | | | | 945 | | |
| 868072 | Missouri City | TX | | 03/27/2020 | | 117,279 | | | | | | | | 719 | | |
| 888637 | Lake City | CO | | 05/27/2020 | | 79,354 | | | | | | | | 241 | | |
| 868117 | Crestwood | IL | | 03/27/2020 | | 102,365 | | | | | | | | 509 | | |
| 896434 | Shreveport | LA | | 06/10/2020 | | 9,696 | | | | | | | | 19 | | |
| 896636 | Glendale | AZ | | 06/10/2020 | | 15,395 | | | | | | | | 28 | | |

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STATEMENT AS OF SEPTEMBER 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 | | | | | |
| 896469 | North Port | FL | | 06/10/2020 | | 19,992 | | | | | | | | | | | 42 |
| 929865 | San Diego | CA | | 06/25/2020 | | 80,758 | | | | | | | | | | | 272 |
| 896677 | Chicago | IL | | 06/10/2020 | | 18,127 | | | | | | | | | | | 73 |
| 866655 | Redford | MI | | 03/13/2020 | | 55,127 | | | | | | | | | | | 126 |
| 899730 | Brooklyn | NY | | 06/25/2020 | | 82,506 | | | | | | | | | | | 326 |
| 929814 | Summerland | CA | | 06/25/2020 | | 119,168 | | | | | | | | | | | 453 |
| 896568 | Matteson | IL | | 06/10/2020 | | 7,292 | | | | | | | | | | | 26 |
| 888564 | Coral Gables | FL | | 05/27/2020 | | 72,484 | | | | | | | | | | | 178 |
| 868014 | Las Vegas | NV | | 03/27/2020 | | 235,741 | | | | | | | | | | | 725 |
| 868045 | Washington | DC | | 03/27/2020 | | 231,551 | | | | | | | | | | | 712 |
| 896394 | Atlanta | GA | | 06/10/2020 | | 21,022 | | | | | | | | | | | 45 |
| 866636 | Lawrenceville | GA | | 03/13/2020 | | 159,068 | | | | | | | | | | | 278 |
| 866652 | Redford | MI | | 03/13/2020 | | 63,607 | | | | | | | | | | | 146 |
| 896588 | Arlington | TX | | 06/10/2020 | | 13,977 | | | | | | | | | | | 27 |
| 866692 | Chicago | IL | | 03/13/2020 | | 234,504 | | | | | | | | | | | 237 |
| 866701 | Baytown | TX | | 03/13/2020 | | 108,172 | | | | | | | | | | | 221 |
| 866502 | Baltimore | MD | | 03/13/2020 | | 130,824 | | | | | | | | | | | 238 |
| 866597 | Chattanooga | TN | | 03/13/2020 | | 124,868 | | | | | | | | | | | 619 |
| 929823 | Miami | FL | | 06/25/2020 | | 92,043 | | | | | | | | | | | 347 |
| 868022 | Pittsburgh | PA | | 03/27/2020 | | 176,766 | | | | | | | | | | | 570 |
| 868024 | West Hempstead | NY | | 03/27/2020 | | 409,213 | | | | | | | | | | | 3,793 |
| 930041 | Parma | OH | | 06/25/2020 | | 15,901 | | | | | | | | | | | 56 |
| 930052 | Atlanta | GA | | 06/25/2020 | | 17,646 | | | | | | | | | | | 78 |
| 896383 | Hueytown | AL | | 06/10/2020 | | 100,643 | | | | | | | | | | | 226 |
| 896404 | Atlanta | GA | | 06/10/2020 | | 10,780 | | | | | | | | | | | 24 |
| 896578 | Princeton | TX | | 06/10/2020 | | 14,231 | | | | | | | | | | | 27 |
| 896579 | Coweta | OK | | 06/10/2020 | | 8,897 | | | | | | | | | | | 16 |
| 896412 | Zephyrhills | FL | | 06/10/2020 | | 17,359 | | | | | | | | | | | 36 |
| 896411 | Chesapeake | VA | | 06/10/2020 | | 9,437 | | | | | | | | | | | 17 |
| 896437 | Chicago | IL | | 06/10/2020 | | 11,554 | | | | | | | | | | | 23 |
| 896438 | Chicago | IL | | 06/10/2020 | | 15,453 | | | | | | | | | | | 34 |
| 867997 | Atlanta | GA | | 03/27/2020 | | 106,019 | | | | | | | | | | | 238 |
| 868001 | Cleveland | OH | | 03/27/2020 | | 92,736 | | | | | | | | | | | 279 |
| 868061 | Lakewood | CO | | 03/27/2020 | | 495,043 | | | | | | | | | | | 1,523 |
| 868110 | Broadview | IL | | 03/27/2020 | | 142,565 | | | | | | | | | | | 726 |
| 866684 | Spartanburg | SC | | 03/13/2020 | | 84,952 | | | | | | | | | | | 176 |
| 930024 | Azusa | CA | | 06/25/2020 | | 46,771 | | | | | | | | | | | 163 |
| 930025 | West Park | FL | | 06/25/2020 | | 33,249 | | | | | | | | | | | 92 |
| 888565 | San Bruno | CA | | 05/27/2020 | | 266,788 | | | | | | | | | | | 600 |
| 866659 | Philadelphia | PA | | 03/13/2020 | | 92,222 | | | | | | | | | | | 216 |
| 896466 | Fayetteville | NC | | 06/10/2020 | | 5,980 | | | | | | | | | | | 11 |
| 867979 | Hollis Hills | NY | | 03/27/2020 | | 545,623 | | | | | | | | | | | 1,297 |
| 929871 | San Diego | CA | | 06/25/2020 | | 38,688 | | | | | | | | | | | 108 |
| 866482 | Conroe | TX | | 03/13/2020 | | 114,541 | | | | | | | | | | | 202 |
| 868076 | Troy | NY | | 03/27/2020 | | 184,379 | | | | | | | | | | | 581 |
| 896543 | Steger | IL | | 06/10/2020 | | 7,939 | | | | | | | | | | | 18 |
| 896447 | Oak Lawn | IL | | 06/10/2020 | | 14,701 | | | | | | | | | | | 32 |
| 866575 | Buffalo | NY | | 03/13/2020 | | 129,115 | | | | | | | | | | | 248 |
| 868107 | Coram | NY | | 03/27/2020 | | 153,999 | | | | | | | | | | | 485 |
| 896490 | Houston | TX | | 06/10/2020 | | 26,390 | | | | | | | | | | | 73 |
| 896451 | Garland | TX | | 06/10/2020 | | 23,357 | | | | | | | | | | | 46 |
| 896525 | Lansing | IL | | 06/10/2020 | | 6,805 | | | | | | | | | | | 14 |
| 896441 | Dallas | TX | | 06/10/2020 | | 27,645 | | | | | | | | | | | 26 |
| 896630 | Baltimore | MD | | 06/10/2020 | | 10,531 | | | | | | | | | | | 25 |
| 896663 | Far Rockaway | NY | | 06/10/2020 | | 58,332 | | | | | | | | | | | 183 |
| 868100 | Birmingham | AL | | 03/27/2020 | | 119,452 | | | | | | | | | | | 239 |
| 866542 | West Palm Beach | FL | | 03/13/2020 | | 250,353 | | | | | | | | | | | 420 |
| 866668 | Tinley Park | IL | | 03/13/2020 | | 139,085 | | | | | | | | | | | 233 |

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SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|---------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | |
| 899736 | Fresh Meadows | NY | | 06/25/2020 | | 127,059 | | | | | | | | 427 | | |
| 929860 | Pasadena | CA | | 06/25/2020 | | 84,107 | | | | | | | | 238 | | |
| 896449 | Chicago | IL | | 06/10/2020 | | 24,880 | | | | | | | | 79 | | |
| 888553 | Tooele | UT | | 05/27/2020 | | 57,426 | | | | | | | | 165 | | |
| 929797 | Visalia | CA | | 06/25/2020 | | 19,536 | | | | | | | | 69 | | |
| 929881 | Kansas City | MO | | 06/25/2020 | | 13,996 | | | | | | | | 25 | | |
| 896565 | Columbus | OH | | 06/10/2020 | | 6,319 | | | | | | | | 19 | | |
| 896597 | Morris Plains | NJ | | 06/10/2020 | | 14,732 | | | | | | | | 45 | | |
| 896461 | Bowie | MD | | 06/10/2020 | | 21,973 | | | | | | | | 46 | | |
| 888571 | Inglewood | CA | | 05/27/2020 | | 136,672 | | | | | | | | 475 | | |
| 888582 | Riverside | CA | | 05/27/2020 | | 156,208 | | | | | | | | 613 | | |
| 888555 | Las Vegas | NV | | 05/27/2020 | | 126,628 | | | | | | | | 519 | | |
| 868034 | Dayton | OH | | 03/27/2020 | | 92,554 | | | | | | | | 226 | | |
| 896549 | Muscle Shoals | AL | | 06/10/2020 | | 15,796 | | | | | | | | 39 | | |
| 866674 | Indianapolis | IN | | 03/13/2020 | | 57,112 | | | | | | | | 98 | | |
| 866582 | Memphis | TN | | 03/13/2020 | | 102,669 | | | | | | | | 171 | | |
| 929946 | Philadelphia | PA | | 06/25/2020 | | 35,637 | | | | | | | | 102 | | |
| 896595 | Romeoville | IL | | 06/10/2020 | | 11,327 | | | | | | | | 28 | | |
| 896593 | Jacksonville | FL | | 06/10/2020 | | 14,826 | | | | | | | | 31 | | |
| 868017 | Northfield | NJ | | 03/27/2020 | | 207,628 | | | | | | | | 430 | | |
| 896572 | Columbus | OH | | 06/10/2020 | | 10,805 | | | | | | | | 30 | | |
| 896405 | Middle River | MD | | 06/10/2020 | | 9,812 | | | | | | | | 112 | | |
| 866607 | Paterson | NJ | | 03/13/2020 | | 221,490 | | | | | | | | 684 | | |
| 896652 | Bronx | NY | | 06/10/2020 | | 45,367 | | | | | | | | 153 | | |
| 866702 | Myrtle Beach | SC | | 03/13/2020 | | 63,645 | | | | | | | | 103 | | |
| 896395 | Forney | TX | | 06/10/2020 | | 16,172 | | | | | | | | 34 | | |
| 866535 | Cincinnati | OH | | 03/13/2020 | | 134,763 | | | | | | | | 279 | | |
| 888549 | Santa Fe | NM | | 05/27/2020 | | 143,327 | | | | | | | | 481 | | |
| 868008 | Washington | DC | | 03/27/2020 | | 208,415 | | | | | | | | 687 | | |
| 868013 | N Las Vegas | NV | | 03/27/2020 | | 246,803 | | | | | | | | 482 | | |
| 866591 | Atlantic City | NJ | | 03/13/2020 | | 131,203 | | | | | | | | 365 | | |
| 929783 | Inglewood | CA | | 06/25/2020 | | 37,522 | | | | | | | | 129 | | |
| 929816 | Atlanta | GA | | 06/25/2020 | | 27,407 | | | | | | | | 89 | | |
| 929853 | Baltimore | MD | | 06/25/2020 | | 19,244 | | | | | | | | 68 | | |
| 896422 | Atlantic City | NJ | | 06/10/2020 | | 5,207 | | | | | | | | 13 | | |
| 929943 | Miami | FL | | 06/25/2020 | | 127,850 | | | | | | | | 401 | | |
| 930037 | Englewood | OH | | 06/25/2020 | | 14,591 | | | | | | | | 44 | | |
| 929850 | Fort Myers | FL | | 06/25/2020 | | 19,350 | | | | | | | | 61 | | |
| 866499 | Crosby | TX | | 03/13/2020 | | 114,181 | | | | | | | | 195 | | |
| 868033 | Durham | NC | | 03/27/2020 | | 144,626 | | | | | | | | 405 | | |
| 866532 | Springdale | AR | | 03/13/2020 | | 133,468 | | | | | | | | 204 | | |
| 866538 | Atlantic City | NJ | | 03/13/2020 | | 128,836 | | | | | | | | 384 | | |
| 888562 | Kansas City | KS | | 05/27/2020 | | 69,968 | | | | | | | | 394 | | |
| 896628 | Fort Worth | TX | | 06/10/2020 | | 13,124 | | | | | | | | 29 | | |
| 929880 | Chicago | IL | | 06/25/2020 | | 28,241 | | | | | | | | 60 | | |
| 866697 | Philadelphia | PA | | 03/13/2020 | | 243,633 | | | | | | | | 831 | | |
| 896470 | Muncie | IN | | 06/10/2020 | | 20,198 | | | | | | | | 41 | | |
| 896420 | Galveston | TX | | 06/10/2020 | | 14,504 | | | | | | | | 31 | | |
| 896421 | Detroit | MI | | 06/10/2020 | | 5,606 | | | | | | | | 14 | | |
| 868051 | Waterbury | CT | | 03/27/2020 | | 151,802 | | | | | | | | 536 | | |
| 896585 | Edwardsville | PA | | 06/10/2020 | | 7,289 | | | | | | | | 14 | | |
| 896647 | Brooklyn | NY | | 06/10/2020 | | 83,174 | | | | | | | | 274 | | |
| 896594 | Milwaukee | WI | | 06/10/2020 | | 12,064 | | | | | | | | 20 | | |
| 866569 | Fort Myers | FL | | 03/13/2020 | | 112,018 | | | | | | | | 205 | | |
| 866717 | Fort Worth | TX | | 03/13/2020 | | 126,097 | | | | | | | | 266 | | |
| 888616 | Tarzana | CA | | 05/27/2020 | | 141,423 | | | | | | | | 552 | | |
| 888580 | Van Nuys | CA | | 05/27/2020 | | 129,047 | | | | | | | | 420 | | |
| 866478 | Chicago | IL | | 03/13/2020 | | 170,446 | | | | | | | | 254 | | |

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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) | | | | | |
| 866585 | Spring Lake | NC | | 03/13/2020 | | 87,493 | | | | | | | | 135 | | |
| 929927 | Kissimmee | FL | | 06/25/2020 | | 63,946 | | | | | | | | 143 | | |
| 896514 | Brick | NJ | | 06/10/2020 | | 18,859 | | | | | | | | 46 | | |
| 868032 | Lake Dallas | TX | | 03/27/2020 | | 187,625 | | | | | | | | 398 | | |
| 929827 | Henderson | NV | | 06/25/2020 | | 39,976 | | | | | | | | 194 | | |
| 868092 | Arlington | TX | | 03/27/2020 | | 118,425 | | | | | | | | 600 | | |
| 896616 | Fort Worth | TX | | 06/10/2020 | | 6,594 | | | | | | | | 15 | | |
| 866648 | Philadelphia | PA | | 03/13/2020 | | 95,712 | | | | | | | | 259 | | |
| 868115 | Trenton | NJ | | 03/27/2020 | | 104,824 | | | | | | | | 294 | | |
| 929914 | Acworth | GA | | 06/25/2020 | | 27,400 | | | | | | | | 76 | | |
| 896644 | Bronx | NY | | 06/10/2020 | | 83,170 | | | | | | | | 287 | | |
| 888618 | Altadena | CA | | 05/27/2020 | | 69,230 | | | | | | | | 204 | | |
| 896559 | Oakland | CA | | 06/10/2020 | | 96,216 | | | | | | | | 230 | | |
| 896494 | Dallas | TX | | 06/10/2020 | | 10,180 | | | | | | | | 21 | | |
| 896601 | Dover | DE | | 06/10/2020 | | 13,999 | | | | | | | | 31 | | |
| 929840 | San Jose | CA | | 06/25/2020 | | 89,716 | | | | | | | | 27,638 | | |
| 929835 | Port Saint Lucie | FL | | 06/25/2020 | | 30,501 | | | | | | | | 116 | | |
| 896530 | Garland | TX | | 06/10/2020 | | 13,774 | | | | | | | | 26 | | |
| 930054 | Miami | FL | | 06/25/2020 | | 17,877 | | | | | | | | 122 | | |
| 868011 | Pittsburgh | PA | | 03/27/2020 | | 117,467 | | | | | | | | 355 | | |
| 896390 | Tampa | FL | | 06/10/2020 | | 15,473 | | | | | | | | 31 | | |
| 888599 | Bermuda Dunes | CA | | 05/27/2020 | | 87,328 | | | | | | | | 313 | | |
| 930051 | Jacksonville | FL | | 06/25/2020 | | 27,621 | | | | | | | | 95 | | |
| 896477 | Berkley | MI | | 06/10/2020 | | 18,606 | | | | | | | | 49 | | |
| 866720 | Norfolk | VA | | 03/13/2020 | | 539,029 | | | | | | | | 954 | | |
| 929843 | Key Largo | FL | | 06/25/2020 | | 129,990 | | | | | | | | 607 | | |
| 896392 | Chandler | AZ | | 06/10/2020 | | 20,621 | | | | | | | | 42 | | |
| 930056 | Winter Park | FL | | 06/25/2020 | | 39,023 | | | | | | | | 5 | | |
| 866559 | Phoenix | AZ | | 03/13/2020 | | 142,633 | | | | | | | | 268 | | |
| 866671 | Houston | TX | | 03/13/2020 | | 121,226 | | | | | | | | 244 | | |
| 888548 | Van Nuys | CA | | 05/27/2020 | | 50,940 | | | | | | | | 982 | | |
| 896566 | Duenweg | MO | | 06/10/2020 | | 6,888 | | | | | | | | 11 | | |
| 896397 | Kenosha | WI | | 06/10/2020 | | 10,569 | | | | | | | | 19 | | |
| 896398 | Clayton | NC | | 06/10/2020 | | 16,896 | | | | | | | | 34 | | |
| 868038 | Louisville | KY | | 03/27/2020 | | 116,164 | | | | | | | | 392 | | |
| 868097 | Pegram | TN | | 03/27/2020 | | 165,174 | | | | | | | | 600 | | |
| 868116 | Lake Zurich | IL | | 03/27/2020 | | 129,343 | | | | | | | | 399 | | |
| 867977 | Forest Hills | NY | | 03/27/2020 | | 682,422 | | | | | | | | 2,174 | | |
| 866625 | Irving | TX | | 03/13/2020 | | 159,557 | | | | | | | | 298 | | |
| 929782 | Riverdale | MD | | 06/25/2020 | | 72,096 | | | | | | | | 272 | | |
| 929792 | Jacksonville | FL | | 06/25/2020 | | 18,196 | | | | | | | | 62 | | |
| 896611 | Redford | MI | | 06/10/2020 | | 7,346 | | | | | | | | 22 | | |
| 888629 | San Jose | CA | | 05/27/2020 | | 257,085 | | | | | | | | 302 | | |
| 888596 | Palos Verdes Estates | CA | | 05/27/2020 | | 339,417 | | | | | | | | 1,444 | | |
| 866670 | Goldsboro | NC | | 03/13/2020 | | 87,580 | | | | | | | | 78 | | |
| 866673 | Fort Worth | TX | | 03/13/2020 | | 92,881 | | | | | | | | 196 | | |
| 929935 | Winter Garden | FL | | 06/25/2020 | | 24,635 | | | | | | | | 77 | | |
| 930030 | Toluca Lake Area, Los Angeles | CA | | 06/25/2020 | | 165,958 | | | | | | | | 624 | | |
| 868046 | Philadelphia | PA | | 03/27/2020 | | 204,328 | | | | | | | | 614 | | |
| 866519 | Orlando | FL | | 03/13/2020 | | 127,391 | | | | | | | | 241 | | |
| 866501 | Kansas City | KS | | 03/13/2020 | | 158,576 | | | | | | | | 232 | | |
| 888622 | Santa Ana | CA | | 05/27/2020 | | 360,992 | | | | | | | | 1,148 | | |
| 930059 | Parkland | FL | | 06/25/2020 | | 80,908 | | | | | | | | 307 | | |
| 896586 | Plains | PA | | 06/10/2020 | | 7,775 | | | | | | | | 16 | | |
| 888577 | Tarzana | CA | | 05/27/2020 | | 316,645 | | | | | | | | 16 | | |
| 888584 | Santa Ana | CA | | 05/27/2020 | | 197,473 | | | | | | | | 719 | | |
| 866581 | Atlanta | GA | | 03/13/2020 | | 141,242 | | | | | | | | 276 | | |
| 888619 | Driftwood | TX | | 05/27/2020 | | 232,920 | | | | | | | | 785 | | |

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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) | | | | | |
| 868062 | Center Point | AL | | 03/27/2020 | | 125,120 | | | | | | | | 396 | | |
| 868081 | Kannapolis | NC | | 03/27/2020 | | 113,067 | | | | | | | | 334 | | |
| 868113 | East Falmouth | MA | | 03/27/2020 | | 275,264 | | | | | | | | 871 | | |
| 896542 | Arlington | TX | | 06/10/2020 | | 9,198 | | | | | | | | 22 | | |
| 899820 | Atlanta | GA | | 06/25/2020 | | 1,091,870 | | | | | | | | 4,518 | | |
| 867992 | Trenton | NJ | | 03/27/2020 | | 110,052 | | | | | | | | 344 | | |
| 866623 | Dearborn | MI | | 03/13/2020 | | 82,662 | | | | | | | | 863 | | |
| 867985 | Philadelphia | PA | | 03/27/2020 | | 186,928 | | | | | | | | 527 | | |
| 896557 | Brooklyn | NY | | 06/10/2020 | | 94,420 | | | | | | | | 207 | | |
| 888574 | West Islip | NY | | 05/27/2020 | | 233,774 | | | | | | | | 687 | | |
| 930050 | Miami | FL | | 06/25/2020 | | 67,913 | | | | | | | | 222 | | |
| 896591 | Richmond | VA | | 06/10/2020 | | 7,610 | | | | | | | | 13 | | |
| 866603 | Wildwood | NJ | | 03/13/2020 | | 175,609 | | | | | | | | 469 | | |
| 896655 | Toms River | NJ | | 06/10/2020 | | 17,769 | | | | | | | | 59 | | |
| 866595 | Jacksonville | FL | | 03/13/2020 | | 110,250 | | | | | | | | 210 | | |
| 929882 | Kansas City | MO | | 06/25/2020 | | 8,747 | | | | | | | | 16 | | |
| 888554 | Cutler Bay | FL | | 05/27/2020 | | 63,757 | | | | | | | | 206 | | |
| 896604 | Tucson | AZ | | 06/10/2020 | | 27,003 | | | | | | | | 64 | | |
| 866667 | Cleveland | OH | | 03/13/2020 | | 53,464 | | | | | | | | 103 | | |
| 868063 | Baltimore | MD | | 03/27/2020 | | 188,060 | | | | | | | | 587 | | |
| 888560 | Bayonne | NJ | | 05/27/2020 | | 77,150 | | | | | | | | 191 | | |
| 888568 | Scottsdale | AZ | | 05/27/2020 | | 151,200 | | | | | | | | 360 | | |
| 896582 | Calumet City | IL | | 06/10/2020 | | 12,140 | | | | | | | | 26 | | |
| 866555 | Cincinnati | OH | | 03/13/2020 | | 126,321 | | | | | | | | 315 | | |
| 866566 | Charlotte | NC | | 03/13/2020 | | 137,507 | | | | | | | | 326 | | |
| 866622 | Atlanta | GA | | 03/13/2020 | | 187,508 | | | | | | | | 318 | | |
| 929875 | Kissimmee | FL | | 06/25/2020 | | 36,927 | | | | | | | | 299 | | |
| 867994 | Hamilton | NJ | | 03/27/2020 | | 98,261 | | | | | | | | 358 | | |
| 868027 | Summerville | SC | | 03/27/2020 | | 121,687 | | | | | | | | 368 | | |
| 868069 | Spokane | WA | | 03/27/2020 | | 108,965 | | | | | | | | 335 | | |
| 888583 | Lithia | FL | | 05/27/2020 | | 157,501 | | | | | | | | 442 | | |
| 896499 | North Hollywood | CA | | 06/10/2020 | | 38,074 | | | | | | | | 347 | | |
| 866517 | Atlantic City | NJ | | 03/13/2020 | | 100,015 | | | | | | | | 271 | | |
| 929841 | Santa Monica | CA | | 06/25/2020 | | 596,895 | | | | | | | 203,124 | | | |
| 896612 | Merrionette Park | IL | | 06/10/2020 | | 10,681 | | | | | | | | 25 | | |
| 896452 | East Chicago | IN | | 06/10/2020 | | 10,480 | | | | | | | | 23 | | |
| 866515 | Berea | OH | | 03/13/2020 | | 139,681 | | | | | | | | 390 | | |
| 866550 | Philadelphia | PA | | 03/13/2020 | | 312,740 | | | | | | | | 835 | | |
| 866528 | Joliet | IL | | 03/13/2020 | | 121,930 | | | | | | | | 218 | | |
| 866534 | Pueblo | CO | | 03/13/2020 | | 120,896 | | | | | | | | 175 | | |
| 929845 | San Dimas | CA | | 06/25/2020 | | 61,350 | | | | | | | | 226 | | |
| 866661 | Aberdeen | NC | | 03/13/2020 | | 171,972 | | | | | | | | 325 | | |
| 930042 | Boston | MA | | 06/25/2020 | | 129,203 | | | | | | | | 296 | | |
| 929916 | Los Angeles (sherman Oaks Area) | CA | | 06/25/2020 | | 193,002 | | | | | | | | 652 | | |
| 868030 | Enumclaw | WA | | 03/27/2020 | | 107,392 | | | | | | | | 325 | | |
| 868095 | Indianapolis | IN | | 03/27/2020 | | 97,422 | | | | | | | | 307 | | |
| 868025 | Montgomery Village | MD | | 03/27/2020 | | 91,840 | | | | | | | | 284 | | |
| 868035 | Williamstown | NJ | | 03/27/2020 | | 99,510 | | | | | | | | 321 | | |
| 866547 | Grand Junction | CO | | 03/13/2020 | | 182,469 | | | | | | | | 330 | | |
| 896634 | Cypress | TX | | 06/10/2020 | | 29,946 | | | | | | | | 54 | | |
| 868096 | Chicago | IL | | 03/27/2020 | | 119,443 | | | | | | | | 367 | | |
| 868086 | Baltimore | MD | | 03/27/2020 | | 176,243 | | | | | | | | 2,128 | | |
| 896535 | Houston | TX | | 06/10/2020 | | 13,531 | | | | | | | | 31 | | |
| 866688 | Runnemede | NJ | | 03/13/2020 | | 128,885 | | | | | | | | 430 | | |
| 888603 | Fort Worth | TX | | 05/27/2020 | | 73,758 | | | | | | | | 180 | | |
| 866718 | Philadelphia | PA | | 03/13/2020 | | 116,857 | | | | | | | | 429 | | |
| 866641 | Rockford | IL | | 03/13/2020 | | 96,882 | | | | | | | | 199 | | |
| 929795 | Bronx | NY | | 06/25/2020 | | 104,626 | | | | | | | | 350 | | |

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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 | | | | | |
| 896387 | Selden | NY | | 06/10/2020 | | 21,371 | | | | | | | | | | | 47 |
| 930027 | Anthem | AZ | | 06/25/2020 | | 29,188 | | | | | | | | | | | 100 |
| 866594 | Meridian | ID | | 03/13/2020 | | 534,291 | | | | | | | | | | | 1,017 |
| 888595 | Brooklyn | NY | | 05/27/2020 | | 239,047 | | | | | | | | | | | 1,070 |
| 899727 | Cathedral City | CA | | 06/25/2020 | | 40,464 | | | | | | | | | | | 179 |
| 866500 | Myrtle Beach | SC | | 03/13/2020 | | 167,625 | | | | | | | | | | | 469 |
| 866544 | Houston | TX | | 03/13/2020 | | 143,640 | | | | | | | | | | | 311 |
| 866665 | Cleveland | OH | | 03/13/2020 | | 56,414 | | | | | | | | | | | 120 |
| 896381 | Biloxi | MS | | 06/10/2020 | | 8,068 | | | | | | | | | | | 62 |
| 929830 | Mountain View | CA | | 06/25/2020 | | 221,614 | | | | | | | | | | | 799 |
| 868075 | Trenton | NJ | | 03/27/2020 | | 156,598 | | | | | | | | | | | 505 |
| 896433 | Detroit | MI | | 06/10/2020 | | 5,395 | | | | | | | | | | | 14 |
| 896491 | Townsend | DE | | 06/10/2020 | | 17,567 | | | | | | | | | | | 42 |
| 896444 | Glenwood | IL | | 06/10/2020 | | 7,084 | | | | | | | | | | | 17 |
| 929801 | Oxnard | CA | | 06/25/2020 | | 98,379 | | | | | | | | | | | 208 |
| 896608 | Grand Prairie | TX | | 06/10/2020 | | 29,463 | | | | | | | | | | | 60 |
| 929796 | Las Vegas | NV | | 06/25/2020 | | 19,693 | | | | | | | | | | | 70 |
| 866580 | East Point | GA | | 03/13/2020 | | 226,663 | | | | | | | | | | | 400 |
| 866563 | Norristown | PA | | 03/13/2020 | | 96,994 | | | | | | | | | | | 226 |
| 888579 | San Diego | CA | | 05/27/2020 | | 42,182 | | | | | | | | | | | 486 |
| 929790 | Yonkers | NY | | 06/25/2020 | | 52,434 | | | | | | | | | | | 174 |
| 868108 | Newark | NJ | | 03/27/2020 | | 270,962 | | | | | | | | | | | 914 |
| 866573 | Jacksonville | FL | | 03/13/2020 | | 87,757 | | | | | | | | | | | 142 |
| 866539 | Columbus | OH | | 03/13/2020 | | 105,866 | | | | | | | | | | | 325 |
| 899724 | Needville | TX | | 06/25/2020 | | 30,802 | | | | | | | | | | | 105 |
| 888597 | Corpus Christi | TX | | 05/27/2020 | | 40,987 | | | | | | | | | | | 118 |
| 868006 | Oxon Hill | MD | | 03/27/2020 | | 119,409 | | | | | | | | | | | 385 |
| 866724 | Louisville | KY | | 03/13/2020 | | 682,354 | | | | | | | | | | | 1,215 |
| 867987 | Enfield | CT | | 03/27/2020 | | 178,296 | | | | | | | | | | | 564 |
| 868054 | Asbury Park | NJ | | 03/27/2020 | | 393,301 | | | | | | | | | | | 1,571 |
| 866602 | Waxhaw | NC | | 03/13/2020 | | 103,108 | | | | | | | | | | | 165 |
| 866639 | Marietta | GA | | 03/13/2020 | | 196,235 | | | | | | | | | | | 190 |
| 896488 | South Holland | IL | | 06/10/2020 | | 16,166 | | | | | | | | | | | 38 |
| 896533 | Phoenix | AZ | | 06/10/2020 | | 23,037 | | | | | | | | | | | 53 |
| 888614 | La Plata | MD | | 05/27/2020 | | 155,176 | | | | | | | | | | | 216 |
| 896396 | Yakima | WA | | 06/10/2020 | | 15,366 | | | | | | | | | | | 31 |
| 896450 | Baytown | TX | | 06/10/2020 | | 9,804 | | | | | | | | | | | 19 |
| 929878 | Chicago | IL | | 06/25/2020 | | 14,798 | | | | | | | | | | | 29 |
| 868082 | Lombard | IL | | 03/27/2020 | | 235,771 | | | | | | | | | | | 709 |
| 896658 | Brooklyn | NY | | 06/10/2020 | | 94,684 | | | | | | | | | | | 382 |
| 896678 | Trenton | NJ | | 06/10/2020 | | 86,842 | | | | | | | | | | | 137 |
| 866676 | Chicago | IL | | 03/13/2020 | | 81,967 | | | | | | | | | | | 68 |
| 929948 | Boca Raton | FL | | 06/25/2020 | | 23,002 | | | | | | | | | | | 119 |
| 930044 | Frederick | MD | | 06/25/2020 | | 35,070 | | | | | | | | | | | 43 |
| 896456 | Ft Lauderdale | FL | | 06/10/2020 | | 17,178 | | | | | | | | | | | 365 |
| 866690 | Philadelphia | PA | | 03/13/2020 | | 114,524 | | | | | | | | | | | 887 |
| 868077 | Crestview | FL | | 03/27/2020 | | 97,871 | | | | | | | | | | | 2,164 |
| 866632 | Birmingham | MI | | 03/13/2020 | | 763,303 | | | | | | | | | | | 251 |
| 866598 | Gainesville | FL | | 03/13/2020 | | 131,718 | | | | | | | | | | | 408 |
| 888625 | Seminole | FL | | 05/27/2020 | | 95,639 | | | | | | | | | | | 136 |
| 929931 | Champions Gate | FL | | 06/25/2020 | | 33,431 | | | | | | | | | | | 232 |
| 929950 | Miami | FL | | 06/25/2020 | | 59,784 | | | | | | | | | | | 287 |
| 929905 | Smyrna | GA | | 06/25/2020 | | 96,152 | | | | | | | | | | | 53 |
| 896516 | Elizabeth | NJ | | 06/10/2020 | | 22,634 | | | | | | | | | | | 615 |
| 868009 | Frederick | MD | | 03/27/2020 | | 120,729 | | | | | | | | | | | 105 |
| 896419 | Tampa | FL | | 06/10/2020 | | 8,419 | | | | | | | | | | | 226 |
| 868049 | East Palatka | FL | | 03/27/2020 | | 82,558 | | | | | | | | | | | 517 |
| 899735 | Los Angeles | CA | | 06/25/2020 | | 143,536 | | | | | | | | | | | |

E02.19

STATEMENT AS OF SEPTEMBER 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 | | | | | | |
| 866672 | Miramar | FL | | 03/13/2020 | | 209,680 | | | | | | | | | 304 | | | |
| 896598 | Dallas | TX | | 06/10/2020 | | 14,959 | | | | | | | | | 47 | | | |
| 866558 | Dickinson | TX | | 03/13/2020 | | 141,798 | | | | | | | | | 264 | | | |
| 866604 | Charlotte | NC | | 03/13/2020 | | 133,653 | | | | | | | | | 216 | | | |
| 896388 | Cleveland Heights | OH | | 06/10/2020 | | 9,273 | | | | | | | | | 28 | | | |
| 888643 | Oak Ridge | TN | | 05/27/2020 | | 35,583 | | | | | | | | | 66 | | | |
| 866536 | Flat Rock | NC | | 03/13/2020 | | 158,720 | | | | | | | | | 297 | | | |
| 896547 | Manor | TX | | 06/10/2020 | | 14,586 | | | | | | | | | 36 | | | |
| 929812 | Redondo Beach | CA | | 06/25/2020 | | 91,974 | | | | | | | | | 306 | | | |
| 866722 | Tampa | FL | | 03/13/2020 | | 430,028 | | | | | | | | | 754 | | | |
| 896528 | Warren | MI | | 06/10/2020 | | 5,471 | | | | | | | | | 19 | | | |
| 868083 | Hammond | IN | | 03/27/2020 | | 135,964 | | | | | | | | | 430 | | | |
| 868023 | Baltimore | MD | | 03/27/2020 | | 119,314 | | | | | | | | | 369 | | | |
| 896413 | Decatur | GA | | 06/10/2020 | | 13,204 | | | | | | | | | 30 | | | |
| 888631 | San Lorenzo | CA | | 05/27/2020 | | 109,231 | | | | | | | | | 374 | | | |
| 896471 | Cape May Courthouse | NJ | | 06/10/2020 | | 19,236 | | | | | | | | | 52 | | | |
| 868111 | Oak Lawn | IL | | 03/27/2020 | | 125,643 | | | | | | | | | 670 | | | |
| 866646 | Waveland | IN | | 03/13/2020 | | 142,894 | | | | | | | | | 253 | | | |
| 866662 | Aberdeen | NC | | 03/13/2020 | | 171,972 | | | | | | | | | 325 | | | |
| 866587 | Roeland Park | KS | | 03/13/2020 | | 141,661 | | | | | | | | | 255 | | | |
| 866696 | Fort Worth | TX | | 03/13/2020 | | 110,411 | | | | | | | | | 208 | | | |
| 896497 | Santa Barbara | CA | | 06/10/2020 | | 46,555 | | | | | | | | | 157 | | | |
| 896505 | Kissimmee | FL | | 06/10/2020 | | 19,254 | | | | | | | | | 17 | | | |
| 868021 | Baltimore | MD | | 03/27/2020 | | 141,288 | | | | | | | | | 437 | | | |
| 899729 | Bronx | NY | | 06/25/2020 | | 94,172 | | | | | | | | | 363 | | | |
| 868090 | Chicago | IL | | 03/27/2020 | | 92,224 | | | | | | | | | 271 | | | |
| 866609 | Grand Prairie | TX | | 03/13/2020 | | 138,870 | | | | | | | | | 265 | | | |
| 866629 | Elgin | TX | | 03/13/2020 | | 131,022 | | | | | | | | | 242 | | | |
| 888585 | Peoria | AZ | | 05/27/2020 | | 109,375 | | | | | | | | | 437 | | | |
| 929829 | Overland Park | KS | | 06/25/2020 | | 13,630 | | | | | | | | | 48 | | | |
| 930029 | Pleasant Hill | CA | | 06/25/2020 | | 52,007 | | | | | | | | | 308 | | | |
| 896590 | Philadelphia | PA | | 06/10/2020 | | 15,101 | | | | | | | | | 266 | | | |
| 929815 | Staten Island | NY | | 06/25/2020 | | 65,577 | | | | | | | | | 249 | | | |
| 896555 | Charlotte | NC | | 06/10/2020 | | 8,773 | | | | | | | | | 15 | | | |
| 896642 | Brooklyn | NY | | 06/10/2020 | | 157,997 | | | | | | | | | 642 | | | |
| 80515172 | Bellevue | WA | | 10/09/2015 | | 19,263,797 | | | | | | | | | 94,569 | | | |
| 80519514 | Denver | CO | | 12/01/2017 | | 11,200,000 | | | | | | | | | 48,620 | | | |
| 88128 | Greenville | SC | | 06/26/2012 | | 252,698 | | | | | | | | | | | | |
| 88278 | Bellingham | WA | | 06/26/2012 | | 347,970 | | (5,651) | | | | (5,651) | | | 84,020 | | | |
| 88527 | Rutherford | NJ | | 06/26/2012 | | 1,161,943 | | (24,604) | | | | (24,604) | | | 91,573 | | | |
| 88527A | Rutherford | NJ | | 06/26/2012 | | 195,447 | | (2,786) | | | | (2,786) | | | 15,831 | | | |
| 88733 | Akron | OH | | 06/26/2012 | | 417,363 | | (3,302) | | | | (3,302) | | | 94,889 | | | |
| 88739 | Roanoke | VA | | 06/26/2012 | | 2,453,699 | | (27,899) | | | | (27,899) | | | 183,218 | | | |
| 88740 | Virginia Beach | VA | | 06/26/2012 | | 1,357,778 | | (15,438) | | | | (15,438) | | | 101,386 | | | |
| 88742 | Renton | WA | | 06/26/2012 | | 2,890,257 | | (31,507) | | | | (31,507) | | | 209,721 | | | |
| 88814 | Spokane | WA | | 06/26/2012 | | 809,265 | | (8,688) | | | | (8,688) | | | 53,852 | | | |
| 88841 | Moorestville | NC | | 06/26/2012 | | 2,010,927 | | (31,009) | | | | (31,009) | | | 121,108 | | | |
| 88855 | Discovery Bay | CA | | 06/26/2012 | | 1,410,596 | | (17,256) | | | | (17,256) | | | 88,618 | | | |
| 88946 | Totowa | NJ | | 06/26/2012 | | 859,543 | | (6,144) | | | | (6,144) | | | 50,143 | | | |
| 88979 | N Little Rock | AR | | 06/26/2012 | | 1,010,101 | | (14,897) | | | | (14,897) | | | 74,900 | | | |
| 89075 | Maryville | TN | | 06/26/2012 | | 1,036,559 | | (12,202) | | | | (12,202) | | | 51,086 | | | |
| 0299999 | Mortgages with partial repayments | | | | | | 776,615,428 | | 64,550 | | | | 64,550 | 5,636,083 | 7,501,884 | | | |
| 0599999 | - Totals | | | | | | 785,627,228 | | 43,282 | | | | 43,282 | 14,201,743 | 16,120,832 | | 47,694 | 47,694 |

E02.20

STATEMENT AS OF SEPTEMBER 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 | 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 |
|--|--|-----------|------------|--|---|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | 3 City | 4 State | | | | | | | | | |
| BRT1BU-23-2 | GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU | | LUX | GCO Lux GP S.a.r.l. | | 08/09/2019 | 1 | | 826,701 | | | 3.420 |
| BGA03Y-56-5 | MTP ENERGY OPPORTUNITIES FUND OPEN END F | | DE | Magnetar Financial LLC | | 05/26/2015 | 1 | | 87,314 | | | 2.670 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | | 914,015 | | XXX |
| 000000-00-0 | Life Settlements | Various | US | DIRECT | | 05/01/2013 | | | 1,545,837 | | | |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | | | | 1,545,837 | | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | | 2,459,852 | | XXX |
| 4999999. Total - Affiliated | | | | | | | | | | | | XXX |
| 5099999 - Totals | | | | | | | | | | 2,459,852 | | XXX |

SCHEDULE BA - PART 3

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Change in Book/Adjusted Carrying Value | | | | | | 15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consid-eration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Invest-ment Income | |
|--|--|-----------|------------|--|-------------------------------|--------------------|--|--|--|---|--|--|--|---|----------------------|--|--|-------------------------------------|--------------------------|--|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (De-crease) | 10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | 11 Current Year's Other Than 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 | | | | | | | |
| BRT1BU-23-2 | GLOBALCREDOPPORTUNITIESFUND CLOSED ENDFU | | LUX | DIRECT | 08/09/2019 | 09/23/2020 | 299,493 | | | | | | | 299,493 | 255,237 | | (44,256) | (44,256) | | |
| BGA065-V0-1 | GSO ENERGY SELECT OPPORTUNITIE OPEN END | | DE | Capital Distribution | 10/28/2015 | 08/24/2020 | 47,285 | | | | | | | 47,285 | 47,285 | | | | | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 346,778 | | | | | | 346,778 | 302,522 | | (44,256) | (44,256) | | |
| 4899999. Total - Unaffiliated | | | | | | | | 346,778 | | | | | | 346,778 | 302,522 | | (44,256) | (44,256) | | |
| 4999999. Total - Affiliated | | | | | | | | | | | | | | | | | | | | |
| 5099999 - Totals | | | | | | | | 346,778 | | | | | | 346,778 | 302,522 | | (44,256) | (44,256) | | |

STATEMENT AS OF SEPTEMBER 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 | |
| 912810-QY-7 | UNITED STATES TREASURY SENIOR GOVT BND | | .09/30/2020 | RE INSURANCE | | 13,853,519 | 10,799,000 | 111,365 | 1 | |
| 912810-SL-3 | UNITED STATES TREASURY SENIOR GOVT BND | | .08/04/2020 | Various | | 1,823,562 | 1,535,000 | 13,832 | 1 | |
| 912828-ZQ-6 | UNITED STATES TREASURY SENIOR GOVT BND | | .08/04/2020 | Various | | 1,016,824 | 1,015,000 | 1,276 | 1 | |
| 91282C-AE-1 | UNITED STATES TREASURY SENIOR GOVT BND | | .09/16/2020 | DIRECT | | 86,107,183 | 86,668,000 | 32,219 | 1 | |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 102,801,088 | 158,692 | XXX | |
| 125094-AC-6 | CDP FINANCIAL INC SENIOR CORP BND 144A | A. | .09/30/2020 | RE INSURANCE | | 14,710,211 | 10,000,000 | 194,444 | 1FE | |
| 125094-AQ-5 | CDP FINANCIAL INC SENIOR CORP BND 144A | A. | .09/30/2020 | RE INSURANCE | | 1,098,273 | 1,000,000 | 5,775 | 1FE | |
| 748148-OR-7 | QUEBEC PROVINCE OF CORP BND 7.500% 09/ | A. | .09/30/2020 | RE INSURANCE | | 5,677,496 | 3,700,000 | 11,563 | 1FE | |
| 00401M-AB-2 | ABU DHABI CRUDE OIL PIPELINE L SECURED C | D. | .09/17/2020 | DIRECT | | 395,984 | 320,000 | 2,862 | 1FE | |
| 21987B-AW-8 | CORP NATCIONAL DEL CORBE DE CH SENIOR CO | D. | .09/30/2020 | RE INSURANCE | | 5,464,434 | 5,000,000 | 29,705 | 1FE | |
| 21987B-BA-5 | CORP NATCIONAL DEL CORBE DE CH SENIOR CO | D. | .09/30/2020 | RE INSURANCE | | 1,057,260 | 1,000,000 | 6,167 | 1FE | |
| 29446M-AC-6 | STATOILHYDRO ASA SENIOR CORP BND 3.250 | D. | .09/30/2020 | RE INSURANCE | | 5,302,030 | 5,000,000 | 59,583 | 1FE | |
| 4581X0-BT-4 | INTER-AMERICAN DEV BANK SENIOR CORP BND | D. | .09/30/2020 | RE INSURANCE | | 2,800,245 | 2,000,000 | 32,722 | 1FE | |
| 80413T-AU-3 | SAUDI ARABIA SENIOR CORP BND 144A MTN | D. | .08/13/2020 | Tax Free Exchange | | 4,925,207 | 5,000,000 | 69,375 | 1FE | |
| 85771P-AE-2 | STATOILHYDRO ASA SENIOR CORP BND 4.250 | D. | .09/30/2020 | RE INSURANCE | | 7,191,139 | 6,000,000 | 89,958 | 1FE | |
| 85771P-AN-2 | STATOILHYDRO ASA SENIOR CORP BND 3.700 | D. | .09/30/2020 | RE INSURANCE | | 6,627,155 | 6,000,000 | 17,883 | 1FE | |
| P6629M-AD-4 | MEXICO CITY AIRPORT TRUST SECURED CORP B | D. | .09/17/2020 | DIRECT | | 473,000 | 550,000 | 3,361 | 2FE | |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | | 55,722,434 | 45,570,000 | 523,398 | XXX |
| 13063A-7D-0 | CALIFORNIA STATE OF MUNI BND GO 7.300% | | .09/30/2020 | RE INSURANCE | | 5,747,910 | 3,500,000 | 127,040 | 1FE | |
| 20772G-AZ-8 | CONNECTICUT STATE OF MUNITAX BND 5.63 | | .09/30/2020 | RE INSURANCE | | 4,806,152 | 3,700,000 | 68,882 | 1FE | |
| 20772K-LF-4 | CONNECTICUT STATE OF MUNI BND 3.000% | | .07/07/2020 | US BANKCORP PIPER JAFFRAY TRUS | | 1,195,055 | 1,155,000 | 1,348 | 1FE | |
| 57582P-WH-9 | MASSACHUSETTS COMMONWEALTH OF MUNI BND G | | .09/30/2020 | RE INSURANCE | | 29,122,279 | 23,620,000 | 174,198 | 1FE | |
| 57582R-YY-6 | MASSACHUSETTS COMMONWEALTH OF MUNITAX B | | .09/30/2020 | RE INSURANCE | | 2,187,820 | 2,000,000 | 4,672 | 1FE | |
| 646039-XL-6 | NEW JERSEY ST MUNI BND 2.500% 06/01/3 | | .07/22/2020 | Various | | 2,005,937 | 2,025,000 | 7,357 | 1FE | |
| 646039-XM-4 | NEW JERSEY ST MUNI BND 2.500% 06/01/3 | | .07/22/2020 | Various | | 747,582 | 760,000 | 2,797 | 1FE | |
| 882722-VN-8 | TEXAS ST MUNITAX BND 4.681% 04/01/40 | | .09/30/2020 | RE INSURANCE | | 8,360,982 | 6,060,000 | 141,046 | 1FE | |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | 54,173,717 | 42,820,000 | 527,340 | XXX |
| 05914F-MN-7 | BALTIMORE CNTY MD SENIOR MUNITAX BND 3 | | .09/30/2020 | RE INSURANCE | | 6,484,885 | 5,500,000 | 33,703 | 1FE | |
| 167486-HL-6 | CHICAGO CITY OF SENIOR MUNITAX BND 6.2 | | .09/30/2020 | RE INSURANCE | | 3,227,430 | 3,000,000 | 46,035 | 2FE | |
| 167486-HM-4 | CHICAGO CITY OF CHICAGO ILL 6.207% 01/ | | .09/30/2020 | RE INSURANCE | | 6,981,975 | 6,500,000 | 99,743 | 2FE | |
| 167486-HN-5 | CHICAGO CITY OF SENIOR MUNITAX BND 6.0 | | .09/17/2020 | DIRECT | | 1,101,233 | 1,070,000 | 12,375 | 2FE | |
| 234667-JL-8 | DALLAS CNTY TEX HOSP DIST MUNITAX BND | | .08/04/2020 | Various | | 632,175 | 425,000 | 10,817 | 1FE | |
| 544646-KZ-0 | LOS ANGELES CALIF UNI SCH DIST SENIOR MU | | .09/30/2020 | RE INSURANCE | | 23,301,849 | 16,689,000 | 237,239 | 1FE | |
| 64966H-MV-9 | NEW YORK N Y MUNITAX BND 5.206% 10/01 | | .09/30/2020 | RE INSURANCE | | 7,255,809 | 5,816,000 | 150,549 | 1FE | |
| 677521-HX-7 | OHIO ST MUNITAX BND 5.278% 08/01/30 | | .09/30/2020 | RE INSURANCE | | 6,219,500 | 5,000,000 | 43,250 | 1FE | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 55,204,856 | 44,000,000 | 633,711 | XXX |
| 155498-JN-9 | CENTRAL TEX REGL MOBILITY AUTH SENIOR MU | | .08/26/2020 | MORGAN STANLEY & CO. INC | | 4,040,000 | 4,040,000 | | 2FE | |
| 155498-KA-5 | CENTRAL TEX REGL MOBILITY AUTH SUB MUNIT | | .09/08/2020 | MORGAN STANLEY & CO. INC | | 8,801,850 | 8,795,000 | | 2FE | |
| 167593-MS-8 | CHICAGO ILL O HARE INTL ARPT SENIOR MUNI | | .09/08/2020 | UBS WARBURG LLC | | 7,446,438 | 6,250,000 | 59,896 | 1FE | |
| 167593-T4-4 | CHICAGO ILL O HARE INTL ARPT SENIOR MUNI | | .09/25/2020 | JEFFRIES & CO. INC. | | 5,210,000 | 5,210,000 | | 1FE | |
| 167727-SW-7 | CHICAGO CITY OF MUNITAX BND 6.900% 01 | | .09/30/2020 | Various | | 10,516,392 | 7,420,000 | 62,173 | 1FE | |
| 16772P-CX-2 | CHICAGO ILL TRANSIT AUTH SALES SENIOR MU | | .08/28/2020 | GOLDMAN SACHS & CO. | | 7,500,000 | 7,500,000 | | 1FE | |
| 167736-YU-5 | CHICAGO CITY OF MUNITAX BND REV 6.742% | | .09/30/2020 | RE INSURANCE | | 7,140,350 | 5,000,000 | 139,522 | 1FE | |
| 196711-LZ-6 | COLORADO STATE OF MUNITAX BND REV 6.45 | | .09/30/2020 | RE INSURANCE | | 18,814,068 | 12,600,000 | 33,863 | 1FE | |
| 235036-BZ-8 | DALLAS FORT WORTH TEX INTL ARP MUNITAX | | .08/06/2020 | Various | | 7,063,240 | 7,000,000 | | 1FE | |
| 25477G-CY-9 | DISTRICT OF COLUMBIA SENIOR MUNITAX BND | | .09/30/2020 | RE INSURANCE | | 6,828,250 | 5,000,000 | 92,407 | 1FE | |
| 25477G-EU-5 | DISTRICT OF COLUMBIA DISTRICTCOLUMBIA INC | | .09/30/2020 | RE INSURANCE | | 9,684,430 | 7,000,000 | 129,161 | 1FE | |
| 29270C-L4-5 | ENERGY NORTHWEST SENIOR MUNITAX BND 3 | | .09/30/2020 | RE INSURANCE | | 7,803,055 | 6,500,000 | 61,755 | 1FE | |
| 38611T-CR-6 | GRAND PARKWAY TRANSPORTATION C MUNITAX | | .08/07/2020 | CITIGROUP GLOBAL MKT INC | | 6,348,660 | 6,000,000 | 91,731 | 1FE | |
| 392274-2H-8 | GREATER ORLANDO AVIATION AUTH MUNI BND | | .07/07/2020 | Various | | 8,823,520 | 8,000,000 | 87,111 | 1FE | |
| 441182-ND-0 | HOTSPRINGSARK MUNI BND 2.625% 10/01/4 | | .07/01/2020 | RAYMOND JAMES | | (1,952,500) | (2,000,000) | | 1FE | |
| 442349-ET-9 | HOUSTON TEX SUB MUNITAX BND 2.385% 07/ | | .09/18/2020 | MORGAN STANLEY & CO. INC | | 12,450,000 | 12,450,000 | | 1FE | |
| 442349-EU-6 | HOUSTON TEX SUB MUNITAX BND 2.485% 07/ | | .09/18/2020 | MORGAN STANLEY & CO. INC | | 10,000,000 | 10,000,000 | | 1FE | |
| 452227-FT-3 | ILLINOIS STATE OF MUNITAX BND 4.080% | | .09/30/2020 | RE INSURANCE | | 7,154,360 | 7,394,000 | 88,301 | 2FE | |
| 452252-FK-0 | ILLINOIS ST TOLL HIWY AUTH SENIOR MUNITAX | | .09/30/2020 | RE INSURANCE | | 6,878,343 | 4,760,000 | 92,062 | 1FE | |
| 485424-NF-8 | KS ST DEPT TRANSN HIWY SENIOR MUNITAX BND | | .09/30/2020 | RE INSURANCE | | 4,487,634 | 3,480,000 | 12,884 | 1FE | |
| 544445-NW-5 | LOS ANGELES DEPARTMENT OF AIRP SUB MUNI | | .09/30/2020 | RAYMOND JAMES | | 18,738,650 | 18,500,000 | 211,208 | 2FE | |
| 54628C-MV-1 | LOUISIANA LOC GOVT ENVIRONMENT JR SUB MUN | | .08/05/2020 | Various | | 5,024,250 | 5,000,000 | | 1FE | |

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STATEMENT AS OF SEPTEMBER 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 |
| 546589-P5-5 | LOUISVILLE & JEFFERSON CNTY KY MUNI BND | | 07/27/2020 | Various | | 1,943,540 | 2,000,000 | | 1FE |
| 574300-HZ-5 | MARYLAND ST TRANSN AUTH MARYLAND ST TRAN | | 09/30/2020 | REINSURANCE | | 11,871,600 | 8,000,000 | 116,452 | 1FE |
| 575579-VP-9 | MASSACHUSETTS BAY TRANSN AUTH MUNI BND R | | 09/30/2020 | REINSURANCE | | 9,079,224 | 6,800,000 | 93,621 | 1FE |
| 57604P-5P-5 | MASSACHUSETTS ST WTR POLLN ABA MUNITAX | | 09/30/2020 | REINSURANCE | | 6,114,450 | 5,000,000 | 42,546 | 1FE |
| 582643-DH-0 | METROPOLITAN WASH D C ARPTS AU SUB MUNI | | 09/25/2020 | JEFFRIES & CO. INC. | | 6,001,952 | 5,440,000 | 107,591 | 1FE |
| 61075T-UK-2 | MONROE CNTY N Y INDL DEV CORP MUNITAX B | | 08/03/2020 | Various | | 6,105,548 | 5,995,000 | | 1FE |
| 646136-6S-5 | NEW JERSEY ST TRANSN TR FD AUT MUNITAX | | 08/03/2020 | Various | | 10,089,200 | 10,000,000 | 57,375 | 2FE |
| 646136-XR-7 | NEW JERSEY ST TRANSN TR FD AUT MUNI BND | | 07/15/2020 | Various | | 2,949,648 | 2,320,000 | 13,530 | 2FE |
| 64971P-KN-4 | NEW YORK NY CITY INDL DEV AGY MUNITAX B | | 09/24/2020 | GOLDMAN SACHS & CO. | | 3,000,000 | 3,000,000 | | 2FE |
| 64990F-MT-8 | DORMITORY AUTHORITY OF STATE O SENIOR MU | | 09/30/2020 | REINSURANCE | | 24,801,933 | 18,460,000 | 43,289 | 1FE |
| 64990F-MV-3 | DORMITORY AUTHORITY OF STATE O SENIOR MU | | 09/30/2020 | REINSURANCE | | 15,412,913 | 11,260,000 | 25,462 | 1FE |
| 650036-CJ-3 | NEW YORK ST URBAN DEV CORP MUNI BND 3 | | 07/23/2020 | Various | | 1,897,961 | 1,795,000 | 588 | 1FE |
| 664845-DG-6 | NOPA-LODIENERGYCTR(CVDR) MUNITAX BND | | 09/30/2020 | REINSURANCE | | 4,721,052 | 3,700,000 | 69,457 | 1FE |
| 68304F-AN-6 | ONTARIO CALIF MUNITAX BND 3.779% 06/0 | | 08/05/2020 | Various | | 3,273,720 | 3,000,000 | 23,934 | 1FE |
| 70917S-3H-4 | PENNSYLVANIA ST HIGHER EDL FAC MUNITAX | | 07/20/2020 | Various | | 1,835,898 | 1,700,000 | 7,140 | 1FE |
| 709224-P7-8 | PENNSYLVANIA ST TURNPIKE COMM SUB MUNI | | 09/11/2020 | BK AMER MERRILL LYNCH | | 11,096,600 | 10,000,000 | 115,556 | 1FE |
| 73208P-BL-4 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | RBC DOMINION SECURITIES INC. | | 826,555 | 825,000 | | 1FE |
| 73208P-BM-2 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | RBC DOMINION SECURITIES INC. | | 1,520,454 | 1,515,000 | | 1FE |
| 73208P-BN-0 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | Various | | 3,935,120 | 3,930,000 | | 1FE |
| 73208P-BP-5 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | RBC DOMINION SECURITIES INC. | | 1,773,101 | 1,765,000 | | 1FE |
| 73208P-BQ-3 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | RBC DOMINION SECURITIES INC. | | 1,415,794 | 1,410,000 | | 1FE |
| 73208P-BR-1 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | RBC DOMINION SECURITIES INC. | | 1,510,140 | 1,500,000 | | 1FE |
| 73208P-BS-9 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 09/08/2020 | Various | | 21,770,214 | 21,350,000 | 21,449 | 1FE |
| 73208P-BT-7 | POMONA CA PENSION OBLIG MUNITAX BND 3 | | 08/17/2020 | Various | | 4,748,570 | 4,740,000 | | 1FE |
| 73358W-5V-2 | PORT AUTH NY & NJ MUNI BND 4.000% 07/ | | 07/29/2020 | Various | | 6,145,920 | 5,500,000 | 5,500 | 1FE |
| 73474T-AP-5 | PORT OF MORROW OR PORTOFMORROWOR 2.987 | | 09/30/2020 | REINSURANCE | | 37,022,260 | 34,000,000 | 81,811 | 1FE |
| 79467B-CN-3 | CHICAGO SALES TAX SECURITIZATI MUNITAX | | 07/31/2020 | Various | | 3,219,700 | 2,500,000 | 10,970 | 1FE |
| 79467B-DJ-1 | CHICAGO SALES TAX SECURITIZATI SUB MUNI | | 07/21/2020 | Various | | 689,343 | 680,000 | 1,291 | 1FE |
| 79467B-DK-8 | CHICAGO SALES TAX SECURITIZATI SUB MUNI | | 07/10/2020 | RBC DOMINION SECURITIES INC. | | 3,952,076 | 3,800,000 | 4,681 | 1FE |
| 796247-DC-5 | SAN ANTONIO TEX ED FACS CORP MUNITAX BN | | 07/24/2020 | J.P. MORGAN SECURITIES INC | | 2,000,000 | 2,000,000 | | 1FE |
| 796253-UG-1 | SAN ANTONIO TX MUNITAX BND 5.718% 02/ | | 09/30/2020 | REINSURANCE | | 7,139,689 | 4,845,000 | 45,403 | 1FE |
| 79766D-TK-5 | SAN FRANCISCO CALIF CITY & CNT MUNITAX | | 08/06/2020 | Various | | 5,000,000 | 5,000,000 | | 2FE |
| 882667-AZ-1 | TEXAS PRIVATE ACTIVITY SURFACE SENIOR MU | | 07/31/2020 | Various | | 16,535,250 | 15,000,000 | 55,562 | 1FE |
| 88283K-BL-1 | TEXAS TRANSN COMM ST HIWY FD MUNITAX BN | | 08/10/2020 | Various | | 2,422,344 | 2,400,000 | 31,704 | 1FE |
| 89602N-UN-2 | TRIBOROUGH BRIDG & TUNL AUTH N SENIOR MU | | 09/30/2020 | REINSURANCE | | 1,387,180 | 1,000,000 | 20,625 | 1FE |
| 914119-3H-3 | UNIVERSITY CINCINNATI OHIO MUNITAX BND | | 07/14/2020 | RAYMOND JAMES | | 2,650,950 | 2,740,000 | 10,275 | 1FE |
| 91412F-7Y-7 | UNIVERSITY OF CALIFORNIA MUNITAX BND | | 08/04/2020 | Various | | 785,641 | 540,000 | 6,318 | 1FE |
| 914437-US-5 | UNIVERSITY OF MASSACHUSETTS BL SENIOR MU | | 07/01/2020 | CITIGROUP GLOBAL MKT INC | | 2,123,060 | 2,000,000 | 12,401 | 1FE |
| 914639-KY-4 | UNIVERSITY NEB FACS CORP MUNITAX BND | | 09/30/2020 | REINSURANCE | | 1,134,250 | 1,000,000 | 15,101 | 1FE |
| 91514A-GU-3 | UNIVERSITY TEX UNIV REVS REF-F MUNITAX | | 09/30/2020 | REINSURANCE | | 23,886,800 | 20,000,000 | 83,850 | 1FE |
| 915217-RY-1 | UNIVERSITY OF VIRGINIA MUNI BND REV TAX | | 09/30/2020 | REINSURANCE | | 12,694,958 | 7,950,000 | 39,706 | 1FE |
| 915217-XD-0 | UNIVERSITY OF VIRGINIA MUNITAX BND 2. | | 09/30/2020 | REINSURANCE | | 5,636,850 | 5,000,000 | 11,979 | 1FE |
| 95737T-EK-8 | WESTCHESTERCNTYNVLOCDEV MUNITAX BND | | 08/28/2020 | BARCLAYS CAPITAL | | 500,000 | 500,000 | | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 471,422,448 | 407,859,000 | 2,337,251 | XXX |
| 06051G-GZ-6 | BANK OF AMERICA CORP SENIORCORPND 3.3 | | 09/30/2020 | REINSURANCE | | 9,823,245 | 9,000,000 | 56,381 | 1FE |
| 001055-AY-8 | AFLAC INCORPORATED SENIOR CORP BND 4.7 | | 08/04/2020 | Various | | 5,578,080 | 4,000,000 | 11,083 | 1FE |
| 00206R-CU-4 | AT&T INC SENIOR CORP BND 5.650% 02/15/ | | 09/24/2020 | DIRECT | | 1,359,570 | 1,000,000 | 5,022 | 2FE |
| 00206R-DJ-8 | AT&T INC SENIOR CORP BOND 4.500% 03/09 | | 09/24/2020 | DIRECT | | 417,142 | 355,000 | 355 | 2FE |
| 00206R-DS-8 | AT&T INC SENIOR CORP BND 5.450% 03/01/ | | 09/24/2020 | DIRECT | | 1,172,176 | 875,000 | 2,119 | 2FE |
| 00206R-FW-7 | AT&T INC SENIOR CORP BND 4.900% 08/15/ | | 09/24/2020 | DIRECT | | 695,740 | 565,000 | 2,538 | 2FE |
| 00206R-GL-0 | AT&T INC SENIOR CORP BND 4.100% 02/15/ | | 09/17/2020 | DIRECT | | 1,194,877 | 1,030,000 | 2,933 | 2FE |
| 00206R-HJ-4 | AT&T INC SENIOR CORP BND 4.350% 03/01/ | | 09/24/2020 | DIRECT | | 1,319,649 | 1,110,000 | 2,146 | 2FE |
| 00206R-JX-1 | AT&T INC SENIOR CORP BND 2.300% 06/01/ | | 09/17/2020 | DIRECT | | 449,925 | 425,000 | 2,770 | 2FE |
| 00206R-JY-9 | AT&T INC SENIOR CORP BND 2.750% 06/01/ | | 09/17/2020 | DIRECT | | 237,348 | 225,000 | 1,753 | 2FE |
| 00206R-JZ-6 | AT&T INC SENIOR CORP BND 3.500% 06/01/ | | 09/24/2020 | DIRECT | | 1,426,771 | 1,350,000 | 14,136 | 2FE |
| 00206R-KA-9 | AT&T INC SENIOR CORP BND 3.650% 06/01/ | | 09/24/2020 | DIRECT | | 579,755 | 555,000 | 6,134 | 2FE |
| 00206R-KH-4 | AT&T INC SENIOR CORP BND 2.250% 02/01/ | | 09/17/2020 | DIRECT | | 427,848 | 425,000 | 956 | 2FE |
| 00206R-MC-3 | AT&T INC SENIOR CORP BND 144A 3.500% 0 | | 09/18/2020 | Tax Free Exchange | | 616,865 | 695,656 | | 2FE |
| 00206R-MD-1 | AT&T INC SENIOR CORP BND 144A 3.550% 0 | | 09/18/2020 | Tax Free Exchange | | 10,956,526 | 13,578,905 | | 2FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 00206R-ME-9 | AT&T INC SENIOR CORP BND 144A 3.650% 0 | | 09/18/2020 | Tax Free Exchange | | 23,665,972 | 25,944,533 | | 2FE |
| 002824-BP-4 | ABBOTT LABORATORIES SENIOR CORP BND 1 | | 09/24/2020 | DIRECT | | 853,158 | 840,000 | 2,227 | 1FE |
| 00287Y-AV-1 | ABBVIE INC SENIOR CORP BND 4.300% 05/1 | | 09/24/2020 | DIRECT | | 943,019 | 780,000 | 11,460 | 2FE |
| 00287Y-BR-9 | ABBVIE INC SENIOR CORP BND 144A 4.050% | | 09/24/2020 | DIRECT | | 3,638,603 | 3,120,000 | 40,716 | 2FE |
| 00817Y-AZ-1 | AETNA INC SENIOR CORP BND 3.875% 08/15 | | 09/16/2020 | J.P. MORGAN SECURITIES INC | | 6,884,873 | 6,030,000 | 21,419 | 2FE |
| 008252-AM-0 | AFFILIATED MANAGERS GRP INC. SENIOR CORP | | 09/17/2020 | DIRECT | | 1,020,053 | 925,000 | 2,730 | 2FE |
| 00914A-AB-8 | AIR LEASE CORPORATION SENIOR CORP BND M | | 09/17/2020 | DIRECT | | 973,213 | 950,000 | 9,797 | 2FE |
| 010392-FD-5 | ALABAMA POWER COMPANY SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 2,732,719 | 2,000,000 | 4,583 | 1FE |
| 010392-FS-2 | ALABAMA POWER COMPANY SENIOR CORP BND | | 09/30/2020 | DIRECT | | 1,836,501 | 1,425,000 | 11,744 | 2FE |
| 014498-AB-5 | ALESCOPREFERREDFUNDINGLTD ABS C 14-A1 1 | | 07/01/2020 | BK AMER MERRILL LYNCH | | | | (38,920) | 1FE |
| 015271-AM-1 | ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO | | 09/30/2020 | REINSURANCE | | 4,404,589 | 4,000,000 | 33,333 | 2FE |
| 015271-AV-1 | ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO | | 09/24/2020 | DIRECT | | 1,136,134 | 1,140,000 | 2,494 | 2FE |
| 02209S-AQ-6 | ALTRIA GROUP INC SENIOR CORP BND 4.500 | | 08/06/2020 | Various | | 7,807,536 | 6,600,000 | 80,850 | 2FE |
| 02209S-BE-2 | ALTRIA GROUP INC SENIORCORPBND 5.800% | | 07/09/2020 | Various | | 10,215,360 | 8,000,000 | 192,044 | 2FE |
| 02209S-BF-9 | ALTRIA GROUP INC SENIOR CORP BND 5.950 | | 08/04/2020 | Various | | 10,992,307 | 7,695,000 | 217,833 | 2FE |
| 023135-BT-2 | AMAZON.COM INC SENIOR CORP BND 2.500% | | 09/24/2020 | DIRECT | | 1,175,208 | 1,130,000 | 8,161 | 1FE |
| 02342T-AE-9 | AMDOCS LTD SENIOR CORP BND 2.538% 06/1 | | 09/17/2020 | DIRECT | | 546,717 | 525,000 | 2,813 | 2FE |
| 024836-AB-4 | AMERICAN CAMPUS COMMUNITIES OP SENIOR CO | | 09/17/2020 | DIRECT | | 1,160,777 | 1,075,000 | 8,499 | 2FE |
| 025816-BY-4 | AMERICAN EXPRESS COMPANY SENIOR CORP BND | | 09/24/2020 | DIRECT | | 1,170,114 | 1,130,000 | 15,330 | 1FE |
| 0258MO-EG-0 | AMERICAN EXPRESS CREDIT CORP SENIOR CO | | 09/30/2020 | REINSURANCE | | 2,062,178 | 2,000,000 | 4,050 | 1FE |
| 026874-DA-2 | AMERICAN INTERNATIONAL GROUP I SENIOR CO | | 09/30/2020 | DIRECT | | 1,231,171 | 1,035,000 | 8,798 | 2FE |
| 026936-AA-2 | AMERICAN HOME MORTGAGE ASSETS CMO AHMA 0 | | 07/21/2020 | NOMURA SECURITIES INTL. INC. | | 2,507,125 | 2,870,926 | 836 | 1FM |
| 03076C-AJ-5 | AMERIPRISE FINANCIAL INC SENIOR CORP BND | | 09/24/2020 | DIRECT | | 976,783 | 940,000 | 235 | 1FE |
| 031162-BZ-2 | AMGEN INC SENIOR CORP BND 4.400% 05/01 | | 09/30/2020 | DIRECT | | 1,178,808 | 940,000 | 15,937 | 2FE |
| 031162-CF-5 | AMGEN INC SENIORCORPBND 4.663% 06/15/5 | | 09/30/2020 | DIRECT | | 1,548,018 | 1,178,000 | 15,106 | 2FE |
| 031162-CQ-1 | AMGEN INC SENIORCORPBND 3.200% 11/02/2 | | 09/30/2020 | REINSURANCE | | 4,287,443 | 3,828,000 | 50,359 | 2FE |
| 031162-CR-9 | AMGEN INC SENIOR CORP BND 3.150% 02/21 | | 09/30/2020 | DIRECT | | 1,301,783 | 1,214,000 | 3,505 | 2FE |
| 031162-CS-7 | AMGEN INC SENIOR CORP BND 3.375% 02/21 | | 09/30/2020 | DIRECT | | 1,021,518 | 940,000 | 2,908 | 2FE |
| 031162-CT-5 | AMGEN INC SENIOR CORP BND 2.200% 02/21 | | 09/24/2020 | DIRECT | | 1,695,134 | 1,590,000 | 2,526 | 2FE |
| 032654-AP-0 | ANALOG DEVICES INC SENIOR CORP BND 4.5 | | 09/30/2020 | REINSURANCE | | 1,635,465 | 1,364,000 | 19,608 | 2FE |
| 03522A-AH-3 | ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP | | 09/17/2020 | DIRECT | | 1,708,297 | 1,425,000 | 7,256 | 2FE |
| 03522A-AJ-9 | ANHEUSER-BUSCH COMPANIES LLC CORP BND | | 09/24/2020 | DIRECT | | 7,131,825 | 5,725,000 | 32,058 | 2FE |
| 03523T-BU-1 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 09/24/2020 | DIRECT | | 1,848,029 | 1,435,000 | 11,731 | 2FE |
| 03523T-BV-9 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 09/30/2020 | DIRECT | | 1,501,206 | 1,100,000 | 9,697 | 2FE |
| 03523T-BW-7 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 09/30/2020 | DIRECT | | 2,332,871 | 1,600,000 | 15,724 | 2FE |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 09/30/2020 | Various | | 5,513,220 | 4,500,000 | 45,031 | 2FE |
| 035240-AN-0 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR | | 09/24/2020 | DIRECT | | 1,278,140 | 1,045,000 | 20,296 | 2FE |
| 035240-AU-4 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 09/17/2020 | DIRECT | | 827,641 | 675,000 | 13,541 | 2FE |
| 036752-AB-9 | ANTHEM INC SENIORCORPBND 3.650% 12/01/ | | 09/24/2020 | DIRECT | | 1,840,875 | 1,600,000 | 17,196 | 2FE |
| 036752-AD-5 | ANTHEM INC SENIORCORPBND 4.375% 12/01/ | | 09/30/2020 | DIRECT | | 9,375,970 | 7,493,000 | 102,899 | 2FE |
| 036752-AM-5 | ANTHEM INC SENIOR CORP BND 3.125% 05/1 | | 09/30/2020 | DIRECT | | 780,211 | 750,000 | 9,049 | 2FE |
| 037735-CM-7 | APPALACHIAN POWER CO CORP BND 7.000% 0 | | 09/17/2020 | DIRECT | | 487,379 | 325,000 | 10,048 | 2FE |
| 037833-BA-7 | APPLE INC SENIOR CORP BND 3.450% 02/09 | | 09/24/2020 | DIRECT | | 1,417,164 | 1,190,000 | 4,334 | 1FE |
| 040555-CH-5 | ARIZONA PUBLIC SERVICE COMPANY ARIZONA P | | 09/30/2020 | REINSURANCE | | 1,349,826 | 1,000,000 | 4,431 | 1FE |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE COMPANY SENIOR CO | | 09/30/2020 | REINSURANCE | | 7,504,003 | 6,000,000 | 134,250 | 1FE |
| 04351L-AB-6 | ASCENSION HEALTH ALLIANCE SENIOR CORP BN | | 09/30/2020 | REINSURANCE | | 5,617,679 | 4,500,000 | 66,572 | 1FE |
| 04650N-AB-0 | AT&T INC CORP BND 5.350% 09/01/40 | | 09/24/2020 | DIRECT | | 425,188 | 325,000 | 773 | 2FE |
| 049660-AL-9 | ATMOS ENERGY CORPORATION SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 3,735,850 | 3,000,000 | 25,938 | 1FE |
| 05178T-AC-5 | AURORA MILITARY HOUSING LLC SENIOR MUNI T | | 09/22/2020 | DUNCAN WILLIAMS | | 71,010 | 50,000 | 660 | 1FE |
| 05351W-AC-7 | AVANGRID INC SENIOR CORP BND 3.200% 04 | | 09/17/2020 | DIRECT | | 359,141 | 325,000 | 4,362 | 2FE |
| 054561-AC-9 | AXA EQUITABLE HOLDINGS INC SENIOR CORP B | | 09/30/2020 | REINSURANCE | | 4,300,500 | 4,000,000 | 69,333 | 2FE |
| 05526D-AZ-8 | BAT CAPITAL CORP SENIOR CORP BND 3.222 | | 09/17/2020 | DIRECT | | 372,089 | 345,000 | 772 | 2FE |
| 05526D-BD-6 | BAT CAPITAL CORP SENIOR CORP BND 4.390 | | 08/04/2020 | Various | | 1,574,633 | 1,380,000 | 27,430 | 2FE |
| 05526D-BF-1 | BAT CAPITAL CORP SENIOR CORP BND 4.540 | | 08/04/2020 | Various | | 405,916 | 350,000 | 7,195 | 2FE |
| 05531F-AX-1 | BB&T CORP SENIOR CORP BND MTN 2.750% | | 09/30/2020 | REINSURANCE | | 4,131,331 | 4,000,000 | 54,694 | 1FE |
| 05531F-BE-2 | BB&T CORP SENIORCORPBND 3.700% 06/05/2 | | 09/30/2020 | REINSURANCE | | 1,699,778 | 1,500,000 | 17,729 | 1FE |
| 05533J-AY-9 | BCAP 2010-RR11 4 BCAP 2010-RR11 2.826% | | 09/01/2020 | Interest Capitalization | | 292,937 | 292,937 | | 1FM |
| 05565E-AR-6 | BMW US CAPITAL LLC SENIOR CORP BND 144A | | 09/30/2020 | REINSURANCE | | 10,320,603 | 10,000,000 | 130,500 | 1FE |
| 05565E-AW-5 | BMW US CAPITAL LLC SENIOR CORP BND 144A | | 09/24/2020 | DIRECT | | 1,575,605 | 1,475,000 | 21,910 | 1FE |
| 05565E-BK-0 | BMW US CAPITAL LLC SENIOR CORP BND 144A | | 09/24/2020 | DIRECT | | 731,752 | 650,000 | 11,126 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 05665E-BL-8 | BMW US CAPITAL LLC SENIOR CORP BND 144A | | 09/24/2020 | DIRECT | | 2,290,883 | 1,930,000 | 35,153 | 1FE |
| 05608E-AA-2 | BXTRUSTBX_20-VIV3 SENIOR CMBS V3-B 144A | | 09/11/2020 | CITIGROUP GLOBAL MKT INC | | 12,112,112 | 12,000,000 | 27,163 | 1FE |
| 05723K-AD-2 | BAKER HUGHES A GE COMPANY LLC SENIOR COR | | 09/30/2020 | REINSURANCE | | 10,456,272 | 10,000,000 | 80,879 | 1FE |
| 05723K-AE-0 | BAKER HUGHES A GE COMPANY LLC SENIOR COR | | 09/30/2020 | REINSURANCE | | 4,577,047 | 4,307,000 | 41,920 | 1FE |
| 05723K-AF-7 | BAKER HUGHES A GE COMPANY LLC SENIOR COR | | 09/30/2020 | REINSURANCE | | 2,999,589 | 3,000,000 | 35,700 | 1FE |
| 05724B-AA-7 | BAKER HUGHES A GE COMPANY LLC SENIOR COR | | 09/24/2020 | DIRECT | | 535,917 | 460,000 | 7,796 | 1FE |
| 05970B-AB-6 | BAFC_2015-R9 ABS_2017-2A CR 144A 1.891 | | 09/01/2020 | Interest Capitalization | | 7,772 | 7,772 | | 1FM |
| 05990Q-BB-8 | BAF_15-R3 SUBINHOLECOM15-R3144A 0.322% | | 07/02/2020 | AMHERST PIERPONT SECUI | | 4,059,375 | 7,500,000 | 787 | 1FM |
| 05990T-BB-2 | BAFC_15-R2 CMO_15-R2-8A2 144A 8.510% 0 | | 09/25/2020 | Interest Capitalization | | 54,958 | 54,958 | | 1FM |
| 06051G-FH-7 | BANK OF AMERICA CORP SUB CORP BND MTN | | 09/24/2020 | DIRECT | | 588,013 | 525,000 | 1,286 | 2FE |
| 06051G-GC-7 | BANK OF AMERICA CORP SUB CORP BND MTN | | 09/24/2020 | DIRECT | | 1,324,802 | 1,150,000 | 14,966 | 2FE |
| 06051G-HS-1 | BANK OF AMERICA CORP SENIOR CORP BND MT | | 09/30/2020 | DIRECT | | 3,208,604 | 2,465,000 | 2,668 | 1FE |
| 06051G-HZ-5 | BANK OF AMERICA CORP SENIOR CORP BND MT | | 09/24/2020 | DIRECT | | 343,420 | 325,000 | 766 | 1FE |
| 06051G-JB-6 | BANK OF AMERICA CORP SENIOR CORP BND MT | | 09/24/2020 | DIRECT | | 1,363,525 | 1,280,000 | 12,718 | 1FE |
| 06406R-AA-5 | BANK OF NEW YORK MELLON CORP SENIOR CORP | | 09/30/2020 | REINSURANCE | | 5,144,824 | 5,000,000 | 19,139 | 1FE |
| 06849R-AK-8 | BARRICK NORTH AMERICA FINANCE SENIOR COR | | 09/14/2020 | CREDIT SUISSE ZURICH | | 2,776,014 | 1,900,000 | 40,969 | 2FE |
| 07274N-AE-3 | BAYER US FINANCE II LLC SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 10,919,316 | 10,000,000 | 113,021 | 2FE |
| 07274N-AL-7 | BAYER US FINANCE II LLC SENIORCORPBND144 | | 09/17/2020 | DIRECT | | 234,396 | 200,000 | 2,066 | 2FE |
| 07284R-AA-0 | BAYLOR COLLEGE OF MEDICINE SECURED CORP | | 07/16/2020 | CANTOR FITZGERALD EUR | | 2,671,420 | 2,000,000 | 18,991 | 1FE |
| 075887-BG-3 | BECTON DICKINSON AND COMPANY SENIOR CORP | | 09/17/2020 | DIRECT | | 614,827 | 491,000 | 5,431 | 2FE |
| 075887-BW-8 | BECTON DICKINSON AND COMPANY SENIORCORPB | | 09/24/2020 | DIRECT | | 475,395 | 417,000 | 4,329 | 2FE |
| 075887-CK-3 | BECTON DICKINSON AND COMPANY SENIOR CORP | | 09/17/2020 | DIRECT | | 535,397 | 475,000 | 5,507 | 2FE |
| 084659-AP-6 | BERKSHIRE HATHAWAY ENERGY CO SENIORCORPB | | 09/17/2020 | DIRECT | | 505,708 | 425,000 | 2,467 | 1FE |
| 084659-AU-5 | BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP | | 09/24/2020 | DIRECT | | 1,010,777 | 850,000 | 14,708 | 1FE |
| 084659-AW-1 | BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP | | 09/17/2020 | DIRECT | | 287,889 | 225,000 | 4,330 | 1FE |
| 084664-CR-0 | BERKSHIRE HATHAWAY FINANC CORP SENIOR CO | | 09/24/2020 | DIRECT | | 392,981 | 300,000 | 2,196 | 1FE |
| 09247X-AQ-4 | BLACKROCK INC SENIOR CORP BND 2.400% 0 | | 09/30/2020 | REINSURANCE | | 1,090,741 | 1,000,000 | 10,000 | 1FE |
| 096630-AG-3 | BOARDWALK PIPELINE PARTNERS LP SENIOR CO | | 09/30/2020 | REINSURANCE | | 2,179,446 | 2,000,000 | 29,400 | 2FE |
| 097023-BY-0 | BOEING CO SENIOR CORP BND 3.550% 03/01 | | 09/30/2020 | REINSURANCE | | 9,109,390 | 10,000,000 | 28,597 | 2FE |
| 099724-AJ-5 | BORGWARNER INC SENIOR CORP BND 3.375% | | 09/30/2020 | REINSURANCE | | 1,082,390 | 1,000,000 | 1,406 | 2FE |
| 10112R-AW-4 | BOSTON PROPERTIES LP SENIOR CORP BND 3 | | 09/24/2020 | DIRECT | | 445,125 | 410,000 | 1,991 | 2FE |
| 10112R-BA-1 | BOSTON PROPERTIES LP SENIOR CORP BND 4 | | 09/24/2020 | DIRECT | | 838,291 | 705,000 | 9,341 | 2FE |
| 10112R-BD-5 | BOSTON PROPERTIES LP SENIOR CORP BND 3 | | 09/24/2020 | DIRECT | | 573,919 | 525,000 | 2,228 | 2FE |
| 103730-AB-6 | BP CAPITAL MARKETS AMERICA INC SENIOR CO | | 09/24/2020 | DIRECT | | 837,171 | 735,000 | 310 | 1FE |
| 103730-AY-6 | BP CAPITAL MARKETS AMERICA INC SENIOR CO | | 09/30/2020 | REINSURANCE | | 6,468,424 | 6,000,000 | 89,197 | 1FE |
| 110122-CP-1 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | 3,970,503 | 4,000,000 | 64,600 | 1FE |
| 110122-DB-1 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | 255,469 | 250,000 | 1,561 | 1FE |
| 110122-DG-0 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | 10,116,374 | 9,325,000 | 206,704 | 1FE |
| 110122-DJ-4 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | 5,181,079 | 4,750,000 | 100,278 | 1FE |
| 110122-DL-9 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | 9,308,488 | 10,000,000 | 185,792 | 1FE |
| 11135F-AZ-4 | BROADCOM INC SENIOR CORP BND 4.250% 04 | | 08/11/2020 | Tax Free Exchange | | 14,908,096 | 15,000,000 | 205,417 | 2FE |
| 12189L-AC-5 | BURLINGTON NORTHERN SANTA FE L SENIOR CO | | 09/30/2020 | DIRECT | | 923,299 | 670,000 | 2,162 | 2FE |
| 12189L-AE-1 | BURLINGTON NORTHERN SANTA FE L CORP BND | | 09/30/2020 | DIRECT | | 2,416,773 | 1,700,000 | 28,815 | 1FE |
| 12189L-AG-6 | BURLINGTON NORTHERN SANTA FE L SENIOR CO | | 09/30/2020 | DIRECT | | 668,554 | 490,000 | 606 | 1FE |
| 12189L-AP-6 | BURLINGTON NORTHERN SANTA FE R SENIOR CO | | 09/30/2020 | DIRECT | | 649,721 | 461,000 | 1,517 | 1FE |
| 12189L-AS-0 | BURLINGTON NORTHERN SANTA FE L SENIOR CO | | 09/30/2020 | DIRECT | | 2,069,846 | 1,500,000 | 35,321 | 1FE |
| 12189L-AU-5 | BURLINGTON NORTHERN SANTA FE L SENIOR CO | | 09/30/2020 | DIRECT | | 422,369 | 321,000 | 933 | 1FE |
| 12189L-AZ-4 | BURLINGTON NORTHERN SANTA FE L SENIOR CO | | 09/30/2020 | DIRECT | | 432,880 | 350,000 | 2,010 | 1FE |
| 12189L-BE-0 | BURLINGTON NORTHERN SANTA FE L SENIOR CO | | 09/30/2020 | DIRECT | | 2,488,105 | 2,080,000 | 7,999 | 1FE |
| 12189T-AZ-7 | BURLINGTON NORTHERN SANTA FE L CORP BND | | 09/30/2020 | DIRECT | | 730,146 | 485,000 | 11,848 | 1FE |
| 12201P-AB-2 | BURLINGTON RESOURCES FINANCE C SENIOR CO | | 09/30/2020 | REINSURANCE | | 2,228,200 | 1,539,000 | 13,851 | 1FE |
| 12529H-AC-3 | CASCADEFUNDINGMORTGAGETRUST ABS 20-AB1 1 | | 09/18/2020 | NOMURA SECURITIES INTL. INC. | | 10,878,686 | 12,300,000 | | 1FE |
| 125523-AG-5 | HALFMOON PARENT INC SENIOR CORP BND 144A | | 09/24/2020 | DIRECT | | 403,702 | 350,000 | 4,893 | 2FE |
| 12626P-AM-5 | CRH AMERICA INC CORP BND 144A 3.875% 0 | | 09/24/2020 | DIRECT | | 875,669 | 775,000 | 9,927 | 2FE |
| 12636Y-AB-8 | CRH AMERICA FINANCE INC SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,143,606 | 1,000,000 | 17,233 | 2FE |
| 12640B-GK-3 | CSX CORP CORP BND 6.150% 05/01/37 | | 09/30/2020 | DIRECT | | 712,034 | 500,000 | 12,215 | 2FE |
| 12640B-GU-1 | CSX CORP CORP BND 5.500% 04/15/41 | | 09/30/2020 | DIRECT | | 896,106 | 650,000 | 15,790 | 2FE |
| 12640B-GW-7 | CSX CORP SENIOR CORP BND 4.750% 05/30/ | | 09/30/2020 | DIRECT | | 1,948,967 | 1,505,000 | 22,638 | 2FE |
| 12640B-HC-0 | CSX CORP SENIOR CORP BND 3.950% 05/01/ | | 09/30/2020 | DIRECT | | 703,090 | 565,000 | 8,865 | 2FE |
| 12640B-HF-3 | CSX CORP SENIOR CORP BND 3.800% 11/01/ | | 09/30/2020 | DIRECT | | 2,113,651 | 1,800,000 | 27,170 | 2FE |

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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 |
| 126408-HJ-5 | CSX CORP SENIOR CORP BND 3.800% 03/01/ | | 09/24/2020 | DIRECT | | 732,647 | 625,000 | 1,056 | 2FE |
| 126408-HN-6 | CSX CORP SENIOR CORP BND 4.750% 11/15/ | | 09/30/2020 | DIRECT | | 1,038,652 | 765,000 | 13,021 | 2FE |
| 126408-HS-5 | CSX CORP SENIOR CORP BND 3.800% 04/15/ | | 09/30/2020 | DIRECT | | 727,085 | 600,000 | 11,020 | 2FE |
| 12647D-BC-8 | CSMC 13-7R RMBS 13-7R 144A 0.495% 07/ | | 08/12/2020 | MORGAN STANLEY & CO. INC | | 3,533,742 | 12,048,987 | 3,039 | 1FE |
| 12648J-GG-0 | CSMC 14-4R RMBS 4R-242 144A 8.742% 07/ | | 09/01/2020 | Interest Capitalization | | 153,115 | 153,115 | | 1FE |
| 12649W-BA-8 | CREDIT SUISSE MORTGAGE CAPITAL RMBS 3R-6 | | 09/01/2020 | Interest Capitalization | | 129,983 | 129,983 | | 1FE |
| 126650-CL-2 | CVS PASSTHROUGH TRUST CVSHEALTHCORP 3. | | 09/30/2020 | REINSURANCE | | 2,992,360 | 2,656,000 | 20,012 | 2FE |
| 126650-CN-8 | CVS PASSTHROUGH TRUST SENIOR CORP BND | | 09/17/2020 | DIRECT | | 1,429,228 | 1,125,000 | 8,008 | 2FE |
| 126650-CV-0 | CVS PASSTHROUGH TRUST SENIORCORPBND 3. | | 09/30/2020 | REINSURANCE | | 2,310,346 | 2,156,000 | 4,653 | 2FE |
| 126650-CX-6 | CVS PASSTHROUGH TRUST SENIORCORPBND 4. | | 09/24/2020 | DIRECT | | 1,694,419 | 1,435,000 | 29,481 | 2FE |
| 133131-AW-2 | CAMDEN PROPERTY TRUST SENIOR CORP BND | | 09/17/2020 | DIRECT | | 518,355 | 438,000 | 7,233 | 1FE |
| 133131-AX-0 | CAMDEN PROPERTY TRUST SENIOR CORP BND | | 09/17/2020 | DIRECT | | 392,636 | 350,000 | 2,113 | 1FE |
| 134429-BA-6 | CAMPBELL SOUP COMPANY SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,086,911 | 1,000,000 | 1,008 | 2FE |
| 14040H-BF-1 | CAPITAL ONE FINANCIAL CORPORAT SENIOR CO | | 09/24/2020 | DIRECT | | 546,760 | 500,000 | 7,448 | 2FE |
| 144141-DD-7 | DUKE ENERGY PROGRESS LLC SECURED CORP BN | | 09/30/2020 | Various | | 3,369,083 | 2,745,000 | 4,180 | 1FE |
| 14448C-AB-0 | CARRIER GLOBAL CORP SENIOR CORP BND 144A | | 08/24/2020 | GOLDMAN SACHS & CO. | | 6,372,000 | 6,000,000 | 100,747 | 2FE |
| 14448C-AC-8 | CARRIER GLOBAL CORP SENIOR CORP BND 144A | | 08/04/2020 | Various | | 346,891 | 315,000 | 4,726 | 2FE |
| 15189T-AR-8 | CENTERPOINT ENERGY INC SENIOR CORP BND | | 09/24/2020 | DIRECT | | 398,602 | 385,000 | 428 | 2FE |
| 15189W-AD-2 | CENTERPOINT ENERGY RESOURCES C CENTERPO1 | | 09/24/2020 | BARCLAYS CAPITAL | | 3,628,750 | 2,500,000 | 67,630 | 2FE |
| 15189W-AH-3 | CENTERPOINT ENERGY RESOURCES C SENIOR CO | | 07/07/2020 | J.P. MORGAN SECURITIES INC | | 3,712,015 | 2,733,000 | 77,276 | 2FE |
| 166754-AQ-4 | CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO | | 09/30/2020 | REINSURANCE | | 5,305,356 | 5,000,000 | 68,292 | 2FE |
| 166764-BT-6 | CHEVRON CORP SENIOR CORP BND 2.895% 03 | | 09/30/2020 | REINSURANCE | | 5,368,430 | 5,000,000 | 10,856 | 1FE |
| 17252M-AM-2 | CINTAS CORPORATION NO 2 SENIORCORPBND | | 09/30/2020 | REINSURANCE | | 5,172,158 | 5,000,000 | 72,097 | 1FE |
| 172967-HS-3 | CITIGROUP INC - LT GTD SUB CORP BND 5. | | 09/17/2020 | DIRECT | | 489,765 | 364,000 | 6,645 | 2FE |
| 172967-HV-6 | CITIGROUP INC - LT GTD SUB CORP BND 4. | | 09/24/2020 | DIRECT | | 413,120 | 375,000 | 1,750 | 2FE |
| 172967-JL-6 | CITIGROUP INC - LT GTD SUB CORP BND 3. | | 09/17/2020 | DIRECT | | 332,862 | 300,000 | 5,296 | 2FE |
| 172967-KA-8 | CITIGROUP INC - LT GTD CORP BND 4.450% | | 09/17/2020 | DIRECT | | 929,686 | 800,000 | 15,921 | 2FE |
| 172967-KR-1 | CITIGROUP INC - LT GTD SUB CORP BND 4. | | 09/17/2020 | DIRECT | | 858,412 | 675,000 | 9,975 | 2FE |
| 172967-KU-4 | CITIGROUP INC - LT GTD CITIGROUPINC 4. | | 09/17/2020 | DIRECT | | 229,333 | 200,000 | 1,031 | 2FE |
| 172967-KY-6 | CITIGROUP INC - LT GTD SENIOR CORP BND | | 09/24/2020 | DIRECT | | 822,525 | 740,000 | 9,604 | 2FE |
| 172967-LD-1 | CITIGROUP INC - LT GTD SENIOR CORP BND | | 09/24/2020 | DIRECT | | 1,562,281 | 1,370,000 | 9,911 | 2FE |
| 172967-MF-5 | CITIGROUP INC - LT GTD SENIOR CORP BND | | 09/24/2020 | DIRECT | | 1,144,067 | 1,055,000 | 14,047 | 1FE |
| 172967-MP-3 | CITIGROUP INC - LT GTD SENIOR CORP BND | | 09/24/2020 | DIRECT | | 1,224,712 | 1,010,000 | 20,414 | 1FE |
| 17308C-CS-3 | CITIGROUP INC - LT GTD SENIOR CORP BND | | 09/17/2020 | DIRECT | | 597,684 | 550,000 | 5,683 | 1FE |
| 17323F-AG-5 | CITIGROUP MORTGAGE LOAN TRUST RMBS -10-3 | | 08/25/2020 | Interest Capitalization | | 13,334 | 13,334 | | 1FE |
| 17323N-AB-9 | CMLTI 2015-2 1A2 WHOLE CMO 0.348% 06/2 | | 08/25/2020 | Interest Capitalization | | 7,599 | 7,599 | | 1FM |
| 17401Q-AQ-4 | CITIZENS BANK NA SENIOR CORP BND 3.700 | | 09/30/2020 | REINSURANCE | | 2,678,145 | 2,500,000 | 257 | 2FE |
| 17401Q-AS-0 | CITIZENS BANK NA SENIOR CORP BND MTN | | 09/24/2020 | DIRECT | | 1,234,096 | 1,190,000 | 3,545 | 2FE |
| 185508-AE-8 | CLECO POWER LLC CORP BND 6.500% 12/01/ | | 09/30/2020 | REINSURANCE | | 34,243,295 | 25,749,000 | 553,246 | 2FE |
| 185508-AG-3 | CLECO POWER LLC SENIOR CORP BND 6.000% | | 09/30/2020 | REINSURANCE | | 3,963,380 | 3,000,000 | 59,500 | 2FE |
| 191216-CW-8 | COCA-COLA CO SENIOR CORP BND 2.500% 06 | | 08/04/2020 | Various | | 422,138 | 390,000 | 2,356 | 1FE |
| 197361-AJ-7 | CENT QLO LP CECLQ 18-28A ABS 8-28A B 2 | | 07/21/2020 | WELLS FARGO SECURITIES | | 234,750 | 250,000 | 1,483 | 1FE |
| 198643-AB-4 | COLUMBIA UNIVERSITY SENIOR CORP BND 3. | | 09/30/2020 | REINSURANCE | | 17,347,006 | 15,340,000 | 263,679 | 1FE |
| 20030N-AK-7 | COMCAST CORPORATION CORP BND 6.500% 11 | | 09/17/2020 | DIRECT | | 919,171 | 600,000 | 12,458 | 1FE |
| 20030N-BM-2 | COMCAST CORPORATION SENIOR CORP BND 4. | | 09/30/2020 | REINSURANCE | | 6,228,303 | 5,000,000 | 26,250 | 1FE |
| 20030N-BQ-3 | COMCAST CORPORATION SENIOR CORP BND 4. | | 09/17/2020 | DIRECT | | 265,026 | 200,000 | 639 | 1FE |
| 20030N-CE-9 | COMCAST CORPORATION SENIOR CORP BND 3. | | 09/24/2020 | DIRECT | | 698,139 | 572,000 | 8,426 | 1FE |
| 20030N-CG-4 | COMCAST CORPORATION SENIOR CORP BND 4. | | 09/24/2020 | DIRECT | | 1,000,173 | 796,000 | 12,176 | 1FE |
| 20030N-CH-2 | COMCAST CORPORATION SENIOR CORP BND 3. | | 09/30/2020 | REINSURANCE | | 6,209,260 | 5,363,000 | 78,799 | 1FE |
| 20030N-CJ-5 | COMCAST CORPORATION SENIOR CORP BND 4. | | 09/17/2020 | DIRECT | | 273,441 | 225,000 | 225 | 1FE |
| 20030N-CL-3 | COMCAST CORPORATION SENIOR CORP BND 4. | | 09/24/2020 | DIRECT | | 1,221,221 | 940,000 | 18,257 | 1FE |
| 20030N-CU-3 | COMCAST CORPORATION SENIORCORPBND 4.25 | | 09/17/2020 | DIRECT | | 1,195,044 | 975,000 | 16,690 | 1FE |
| 20030N-CY-5 | COMCAST CORPORATION SENIOR CORP BND 3. | | 09/17/2020 | DIRECT | | 1,530,231 | 1,375,000 | 16,013 | 1FE |
| 20030N-CZ-2 | COMCAST CORPORATION SENIOR CORP BND 3. | | 09/24/2020 | DIRECT | | 691,026 | 600,000 | 2,645 | 1FE |
| 20030N-DH-1 | COMCAST CORPORATION SENIOR CORP BND 3. | | 09/17/2020 | DIRECT | | 293,920 | 250,000 | 4,245 | 1FE |
| 202795-JA-9 | COMMONWEALTH EDISON COMPANY SECURED CORP | | 09/30/2020 | DIRECT | | 947,437 | 795,000 | 14,518 | 1FE |
| 202795-JB-7 | COMMONWEALTH EDISON COMPANY SECURED CORP | | 09/30/2020 | DIRECT | | 1,370,893 | 1,040,000 | 5,183 | 1FE |
| 202795-JG-6 | COMMONWEALTH EDISON COMPANY SECURED CORP | | 09/30/2020 | DIRECT | | 412,347 | 320,000 | 4,988 | 1FE |
| 202795-JL-5 | COMMONWEALTH EDISON COMPANY SECURED CORP | | 09/30/2020 | DIRECT | | 484,230 | 410,000 | 1,666 | 1FE |
| 202795-JP-6 | COMMONWEALTH EDISON COMPANY SECURED CORP | | 09/30/2020 | DIRECT | | 434,148 | 345,000 | 882 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 202795-JS-0 | COMMONWEALTH EDISON COMPANY SECURED CORP | | 09/30/2020 | DIRECT | | 3,723,303 | 3,405,000 | 6,526 | 1FE |
| 20825C-AF-1 | CONOCOPHILLIPS SENIOR CORP BND 5.900% | | 09/30/2020 | REINSURANCE | | 6,555,280 | 4,796,000 | 129,692 | 1FE |
| 209111-EL-3 | CONSOLIDATED EDISON CO OF NEW CORP BND | | 09/30/2020 | REINSURANCE | | 3,419,039 | 2,500,000 | 6,094 | 2FE |
| 21036P-AY-4 | ANTHEM INC SENIORCORPBND 3.600% 02/15/ | | 09/17/2020 | DIRECT | | 1,098,162 | 975,000 | 2,438 | 2FE |
| 210518-DH-6 | CONSUMERS ENERGY COMPANY SECURED CORP BN | | 09/30/2020 | DIRECT | | 404,105 | 335,000 | 1,726 | 1FE |
| 210518-DJ-2 | CONSUMERS ENERGY COMPANY SECURED CORP BN | | 09/30/2020 | DIRECT | | 411,798 | 425,000 | 3,866 | 1FE |
| 212168-AA-6 | CONTINENTALWINDLLC SECURED CORP BND 144A | | 09/30/2020 | REINSURANCE | | 22,201,691 | 19,000,000 | 95,000 | 2FE |
| 219023-AC-2 | INGREDION INC CORN PRODUCTS INTERNATIONA | | 09/17/2020 | DIRECT | | 949,687 | 675,000 | 18,012 | 2FE |
| 219350-BB-0 | CORNING INC SENIOR CORP BND 2.900% 05/ | | 09/30/2020 | REINSURANCE | | 7,231,820 | 7,000,000 | 76,125 | 2FE |
| 224044-CA-3 | COX COMMUNICATIONS INC SENIOR CORP BND 1 | | 09/30/2020 | REINSURANCE | | 5,262,739 | 5,000,000 | 36,875 | 2FE |
| 224044-CG-0 | COX COMMUNICATIONS INC SENIOR CORP BND 1 | | 09/24/2020 | DIRECT | | 616,389 | 550,000 | 102 | 2FE |
| 22822R-BB-5 | CROWNCASTLETOWERSLLCC1_15 ABS 1-C22 144 | | 09/30/2020 | REINSURANCE | | 4,058,386 | 4,000,000 | 5,370 | 1FE |
| 22822V-AM-3 | CROWN CASTLE INTL CORP SENIOR CORP BND | | 09/16/2020 | Various | | 12,231,310 | 9,000,000 | 40,589 | 2FE |
| 233331-AW-7 | DTE ENERGY COMPANY SENIOR CORP BND 2.5 | | 09/24/2020 | DIRECT | | 1,345,029 | 1,260,000 | 14,693 | 2FE |
| 233851-DD-3 | DAIMLER FINANCE NORTH AMERICA SENIOR COR | | 09/30/2020 | REINSURANCE | | 6,352,003 | 6,000,000 | 21,217 | 2FE |
| 233851-DY-7 | DAIMLER FINANCE NORTH AMERICA SENIOR COR | | 09/24/2020 | DIRECT | | 1,204,250 | 1,175,000 | 400 | 2FE |
| 24422E-UH-0 | JOHN DEERE CAPITAL CORP SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 7,568,530 | 7,000,000 | 75,804 | 1FE |
| 251799-AA-0 | DEVON ENERGY CORPORATION CORP BND 7.95 | | 09/30/2020 | REINSURANCE | | 3,234,977 | 2,500,000 | 91,094 | 2FE |
| 25466A-AK-7 | DISCOVER BANK SENIOR CORP BND 3.350% 0 | | 09/24/2020 | DIRECT | | 1,540,029 | 1,450,000 | 5,532 | 2FE |
| 254687-EB-8 | WALT DISNEY CO SENIOR CORP BND 6.400% | | 09/30/2020 | Various | | 9,612,407 | 6,315,000 | 93,260 | 1FE |
| 254687-EF-9 | WALT DISNEY CO SENIOR CORP BND 6.150% | | 09/24/2020 | DIRECT | | 800,718 | 550,000 | 1,503 | 1FE |
| 254687-EH-5 | WALT DISNEY CO SENIOR CORP BND 6.650% | | 09/24/2020 | Various | | 3,993,479 | 2,625,000 | 63,628 | 1FE |
| 254687-ER-3 | WALT DISNEY CO SENIOR CORP BND 6.150% | | 09/30/2020 | DIRECT | | 575,910 | 390,000 | 2,598 | 1FE |
| 254687-ET-9 | WALT DISNEY CO SENIOR CORP BND 5.400% | | 09/10/2020 | Susquehanna International Ser | | 4,191,690 | 3,000,000 | 73,350 | 1FE |
| 254687-FZ-4 | WALT DISNEY CO SENIOR CORP BND 3.600% | | 09/24/2020 | DIRECT | | 561,330 | 480,000 | 5,952 | 1FE |
| 25468P-OR-5 | TIWDC ENTERPRISES 18 CORP WALT DISNEY COM | | 09/30/2020 | REINSURANCE | | 26,283,104 | 22,000,000 | 299,979 | 1FE |
| 25746U-CE-7 | DOMINION ENERGY INC SENIOR CORP BND 3. | | 09/24/2020 | DIRECT | | 1,238,154 | 1,085,000 | 19,512 | 2FE |
| 25746U-DB-2 | DOMINION ENERGY INC JRSUB CORP BND 3.0 | | 09/24/2020 | DIRECT | | 1,558,198 | 1,440,000 | 3,931 | 2FE |
| 260543-CY-7 | DOW CHEMICAL COMPANY THE SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 8,277,139 | 6,870,000 | 109,920 | 2FE |
| 26078J-AD-2 | DUPONT DE NEMOURS INC SENIOR CORP BND | | 09/17/2020 | DIRECT | | 606,055 | 500,000 | 7,547 | 2FE |
| 26138E-AT-6 | KEURIG DR PEPPER INC SENIORCORPBND 4.5 | | 09/17/2020 | DIRECT | | 503,601 | 400,000 | 5,750 | 2FE |
| 26186R-AA-9 | DREXELUNIVERSITY SENIOR CORP BND 3.215 | | 07/15/2020 | WELLS FARGO SECURITIES | | 2,000,000 | 2,000,000 | | 1FE |
| 26441Y-BA-4 | DUKE REALTY LP SENIOR CORP BND 3.375% | | 09/30/2020 | REINSURANCE | | 14,614,401 | 12,983,000 | 127,801 | 2FE |
| 26442C-AN-4 | DUKE ENERGY CAROLINAS LLC SECURED CORP B | | 09/17/2020 | DIRECT | | 859,414 | 700,000 | 12,444 | 1FE |
| 26442R-AB-7 | DUKE ENERGY PROGRESS LLC SECURED CORP BN | | 09/30/2020 | DIRECT | | 1,620,122 | 1,255,000 | 153 | 2FE |
| 26442T-AD-9 | DUKE UNIVERSITY SENIOR CORP BND 3.199% | | 09/30/2020 | REINSURANCE | | 7,634,862 | 7,000,000 | 111,343 | 1FE |
| 26443T-AB-2 | DUKE ENERGY INDIANA LLC SECURED CORP BND | | 09/30/2020 | REINSURANCE | | 1,116,151 | 1,000,000 | 16,160 | 1FE |
| 26444G-AE-3 | DUKEENERGYFLORIDAPROJECTFI SECURED CORP | | 09/30/2020 | REINSURANCE | | 13,149,767 | 12,000,000 | 30,083 | 1FE |
| 26867L-AL-4 | END FINANCE LLC ENDFINANCELLC 3.250% 0 | | 09/30/2020 | REINSURANCE | | 7,690,925 | 7,000,000 | 6,951 | 2FE |
| 26875P-AK-7 | EOG RESOURCES INC SENIOR CORP BND 2.62 | | 09/30/2020 | REINSURANCE | | 2,084,183 | 2,000,000 | 2,188 | 1FE |
| 26875P-AN-1 | EOG RESOURCES INC SENIOR CORP BND 3.90 | | 09/30/2020 | REINSURANCE | | 6,778,670 | 6,050,000 | 117,320 | 1FE |
| 26875P-AT-8 | EOG RESOURCES INC SENIOR CORP BND 4.95 | | 09/30/2020 | DIRECT | | 610,439 | 480,000 | 10,560 | 1FE |
| 26875P-AU-5 | EOG RESOURCES INC SENIOR CORP BND 4.37 | | 09/24/2020 | DIRECT | | 567,539 | 475,000 | 8,832 | 1FE |
| 26884A-BA-0 | ERP OPERATING LP SENIOR CORP BND 3.000 | | 09/24/2020 | DIRECT | | 869,635 | 825,000 | 10,450 | 1FE |
| 269246-BP-8 | E*TRADE FINANCIAL CORP SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 7,232,587 | 7,000,000 | 20,650 | 2FE |
| 277432-AN-0 | EASTMAN CHEMICAL COMPANY SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,020,641 | 973,000 | 4,379 | 2FE |
| 278642-AF-0 | EBAY INC SENIOR CORP BND 4.000% 07/15/ | | 07/15/2020 | Various | | 1,995,507 | 1,787,000 | 397 | 2FE |
| 278865-BD-1 | ECOLAB INC SENIOR CORP BND 3.250% 12/0 | | 09/30/2020 | REINSURANCE | | 4,537,267 | 4,000,000 | 42,972 | 1FE |
| 281020-AN-7 | EDISON INTERNATIONAL INC SENIOR CORP BND | | 08/24/2020 | GOLDMAN SACHS & CO. | | 6,845,040 | 6,000,000 | 68,042 | 2FE |
| 283677-AW-2 | EL PASO ELECTRIC COMPANY SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 16,171,583 | 12,160,000 | 273,600 | 2FE |
| 28370T-AF-6 | EL PASO PIPELINE PARTNERS OPER SENIOR CO | | 09/17/2020 | DIRECT | | 433,981 | 400,000 | 6,737 | 2FE |
| 29278N-AC-7 | ENERGY TRANSFER OPERATING LP SENIOR CORP | | 09/30/2020 | REINSURANCE | | 5,277,258 | 5,000,000 | 8,750 | 2FE |
| 29364W-AK-4 | ENERGY LOUISIANA LLC SECURED CORP BND | | 09/30/2020 | REINSURANCE | | 4,712,884 | 4,000,000 | 89,400 | 1FE |
| 29365P-AP-7 | ENTRIGY GLF ST LA ENTRIGY GULF STATES LOU | | 09/30/2020 | REINSURANCE | | 2,362,691 | 2,000,000 | 55,589 | 1FE |
| 293791-AF-6 | ENTERPRISE PRODUCTS OPERATING ENTERPRISE | | 09/30/2020 | REINSURANCE | | 254,770 | 190,000 | 1,052 | 2FE |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPERATING ENTERPRISE | | 09/30/2020 | REINSURANCE | | 1,928,197 | 1,450,000 | 44,195 | 2FE |
| 29379V-AM-5 | ENTERPRISE PRODUCTS OPERATING ENTERPRISE | | 09/17/2020 | DIRECT | | 800,075 | 575,000 | 17,486 | 2FE |
| 29379V-AT-0 | ENTERPRISE PRODUCTS OPERATING SENIOR COR | | 09/17/2020 | DIRECT | | 446,147 | 350,000 | 2,256 | 2FE |
| 29379V-BE-2 | ENTERPRISE PRODUCTS OPERATING SENIOR COR | | 08/04/2020 | Various | | 718,771 | 645,000 | 10,952 | 2FE |
| 29379V-BJ-1 | ENTERPRISE PRODUCTS OPERATING SENIOR COR | | 09/30/2020 | DIRECT | | 443,409 | 385,000 | 6,760 | 2FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 29717P-AP-2 | ESSEX PORTFOLIO LP SENIOR CORP BND 3.5 | | 09/30/2020 | REINSURANCE | | 3,295,139 | 3,000,000 | 52,208 | 2FE |
| 29717P-AU-1 | ESSEX PORTFOLIO LP SENIOR CORP BND 3.0 | | 09/17/2020 | DIRECT | | 350,875 | 325,000 | 1,490 | 2FE |
| 30161M-AG-8 | EXELON GENERATION COMPANY LLC EXELONGENE | | 08/05/2020 | Various | | 12,064,148 | 9,400,000 | 205,625 | 2FE |
| 30161N-AU-5 | EXELON CORPORATION SENIOR CORP BND 3.4 | | 09/24/2020 | DIRECT | | 998,488 | 889,000 | 12,762 | 2FE |
| 30231G-AZ-5 | EXXON MOBIL CORP SENIOR CORP BND 3.095 | | 09/30/2020 | REINSURANCE | | 5,113,010 | 5,000,000 | 18,914 | 1FE |
| 30231G-BF-8 | EXXON MOBIL CORP SENIOR CORP BND 4.227 | | 09/30/2020 | DIRECT | | 2,756,342 | 2,230,000 | 1,309 | 1FE |
| 30231G-BG-6 | EXXON MOBIL CORP SENIOR CORP BND 4.327 | | 09/30/2020 | REINSURANCE | | 6,258,798 | 5,000,000 | 6,611 | 1FE |
| 30231G-BM-3 | EXXON MOBIL CORP SENIOR CORP BND 3.452 | | 09/30/2020 | DIRECT | | 565,331 | 505,000 | 7,699 | 1FE |
| 31428X-BB-1 | FEDEX CORP SENIOR CORP BND 4.100% 02/0 | | 09/30/2020 | DIRECT | | 627,053 | 540,000 | 3,260 | 2FE |
| 31428X-BN-5 | FEDEX CORP SENIORCORPBND 4.400% 01/15/ | | 09/30/2020 | DIRECT | | 6,486,671 | 5,400,000 | 45,540 | 2FE |
| 31428X-BU-9 | FEDEX CORP SENIOR CORP BND 3.400% 01/1 | | 09/24/2020 | DIRECT | | 909,403 | 875,000 | 5,206 | 2FE |
| 31620R-AK-1 | FIDELITY NATL FIN INC SENIOR CORP BND | | 09/10/2020 | BA SECURITIES | | 11,957,040 | 12,000,000 | | 2FE |
| 316773-CL-2 | FIFTH THIRD BANCORP CORP BND 3.500% 03 | | 09/30/2020 | REINSURANCE | | 2,082,438 | 2,000,000 | 2,917 | 2FE |
| 33616C-AB-6 | FIRST REPUBLIC BANK SUB CORP BND 4.375 | | 09/17/2020 | DIRECT | | 632,861 | 525,000 | 2,488 | 2FE |
| 34354P-AF-2 | FLOWSERVE CORP SENIOR CORP BND 3.500% | | 09/23/2020 | BANC OF AMERICA SECURITIES LLC | | 248,754 | 250,000 | 97 | 2FE |
| 34964C-AE-6 | FORTUNE BRANDS HOME & SECURITY SENIOR CO | | 09/30/2020 | REINSURANCE | | 5,519,367 | 5,000,000 | 6,771 | 2FE |
| 35137L-AG-0 | FOX CORP SENIOR CORP BND 4.030% 01/25/ | | 09/24/2020 | DIRECT | | 1,744,901 | 1,580,000 | 9,197 | 2FE |
| 36251Q-AD-4 | GSMSC 15-SR 144A 0.315% 04/26/37 | | 08/25/2020 | AMHERST PIERPONT SECUI | | 2,005,136 | 3,170,176 | 57 | 1FM |
| 36361U-AE-0 | GALL 2017-1A ABS 2017-1A 2.375% 07/15/ | | 09/23/2020 | BNP PARIBAS | | 1,958,000 | 2,000,000 | 9,500 | 1FE |
| 36960A-BW-2 | GENERAL ELECTRIC CO SENIOR CORP BND 3. | | 09/24/2020 | DIRECT | | 1,412,432 | 1,365,000 | 19,754 | 2FE |
| 36960A-BX-0 | GENERAL ELECTRIC CO SENIOR CORP BND 4. | | 09/17/2020 | DIRECT | | 200,083 | 200,000 | 3,258 | 2FE |
| 36960A-BY-8 | GENERAL ELECTRIC CO SENIOR CORP BND 4. | | 09/17/2020 | DIRECT | | 477,425 | 475,000 | 7,921 | 2FE |
| 36962G-3P-7 | GENERAL ELECTRIC CO CORP BND 5.875% 01 | | 09/24/2020 | DIRECT | | 1,053,370 | 895,000 | 9,202 | 2FE |
| 36962G-7K-4 | GENERAL ELECTRIC CO SENIOR CORP BND MTN | | 09/17/2020 | DIRECT | | 431,210 | 400,000 | 4,408 | 2FE |
| 37045V-AL-4 | GENERAL MOTORS CO SENIOR CORP BND 6.75 | | 09/17/2020 | DIRECT | | 246,366 | 200,000 | 5,963 | 2FE |
| 37045X-CD-6 | GENERAL MOTORS FINANCIAL CO SENIOR CORP | | 09/17/2020 | DIRECT | | 319,005 | 300,000 | 3,588 | 2FE |
| 37045X-CS-3 | GENERAL MOTORS FINANCIAL CO SENIOR CORP | | 09/17/2020 | DIRECT | | 796,507 | 675,000 | 5,615 | 2FE |
| 37045X-CW-4 | GENERAL MOTORS FINANCIAL CO SENIOR CORP | | 09/17/2020 | DIRECT | | 709,281 | 650,000 | 10,797 | 2FE |
| 37333A-JW-2 | GEORGIA POWER COMPANY SENIOR CORP BND | | 09/14/2020 | Various | | 2,475,112 | 2,085,000 | 3,481 | 2FE |
| 378272-AH-1 | GLENORE FUNDING LLC SENIOR CORP BND 144 | | 09/17/2020 | DIRECT | | 947,786 | 850,000 | 14,305 | 2FE |
| 378272-AV-0 | GLENORE FUNDING LLC SENIOR CORP BND 144 | | 09/30/2020 | REINSURANCE | | 30,412,597 | 26,000,000 | 63,375 | 2FE |
| 378272-AY-4 | GLENORE FUNDING LLC SENIOR CORP BND 144 | | 09/14/2020 | CREDIT SUISSE ZURICH | | 2,736,720 | 2,800,000 | 2,917 | 2FE |
| 39539L-AD-3 | GREENPOINTMORTGAGEFUNDINGTR ABS 07-AR2 | | 07/14/2020 | BK AMER MERRILL LYNCH | | 3,421,486 | 3,759,875 | 931 | 1FM |
| 40252A-AE-2 | GULF SOUTH PIPELINE COMPANY LP CORP BND | | 09/30/2020 | REINSURANCE | | 3,080,251 | 3,000,000 | 35,000 | 2FE |
| 409322-AD-6 | HAMPTON ROADS PPV LLC MUNITAX BND 6.6 | | 09/30/2020 | DIRECT | | 292,075 | 250,000 | 4,920 | 1FE |
| 421946-AL-8 | HEALTHCARE REALTY TRUST INC SENIOR CORP | | 09/30/2020 | REINSURANCE | | 1,013,610 | 1,000,000 | 1,000 | 2FE |
| 42824C-AN-9 | HEWLETT PACKARD ENTERPRISE CO SENIOR COR | | 09/24/2020 | DIRECT | | 1,226,191 | 1,145,000 | 21,272 | 2FE |
| 42824C-AW-9 | HEWLETT PACKARD ENTERPRISE CO SENIOR COR | | 09/17/2020 | DIRECT | | 1,927,647 | 1,675,000 | 33,058 | 2FE |
| 42824C-AY-5 | HEWLETT PACKARD ENTERPRISE CO HEWLETT PAC | | 09/17/2020 | DIRECT | | 292,878 | 230,000 | 5,883 | 2FE |
| 431282-AR-3 | HIGHWOODS REALTY LP SENIOR CORP BND 4. | | 09/30/2020 | REINSURANCE | | 2,245,528 | 2,000,000 | 38,500 | 2FE |
| 431282-AS-1 | HIGHWOODS REALTY LP SENIOR CORP BND 3. | | 09/30/2020 | REINSURANCE | | 8,276,027 | 8,000,000 | 30,754 | 2FE |
| 437076-BH-4 | HOME DEPOT INC SENIOR CORP BND 4.250% | | 09/30/2020 | DIRECT | | 1,245,464 | 965,000 | 19,709 | 1FE |
| 437076-BX-9 | HOME DEPOT INC SENIOR CORP BND 4.500% | | 09/30/2020 | DIRECT | | 1,182,653 | 870,000 | 11,745 | 1FE |
| 446413-AL-0 | HUNTINGTON INGALLS INDUSTRIES SENIOR COR | | 09/30/2020 | REINSURANCE | | 15,279,409 | 14,000,000 | 161,186 | 2FE |
| 44644A-AB-3 | HUNTINGTON NATIONAL BANK THE SENIOR CORP | | 09/30/2020 | REINSURANCE | | 5,180,925 | 5,000,000 | 18,403 | 1FE |
| 44644A-AH-0 | HUNTINGTON NATIONAL BANK THE SENIOR CORP | | 09/24/2020 | DIRECT | | 1,040,033 | 1,000,000 | 14,410 | 1FE |
| 454889-AQ-9 | INDIANA MICHIGAN POWER CO SENIOR CORP BN | | 09/29/2020 | Mitsubishi Securities USA | | 6,486,300 | 5,000,000 | 10,111 | 1FE |
| 45687A-AP-7 | INGERSOLL-RAND GLOBAL HOLDING SENIOR COR | | 09/30/2020 | REINSURANCE | | 33,324,434 | 29,000,000 | 117,813 | 2FE |
| 458140-BR-0 | INTEL CORPORATION SENIOR CORP BND 3.90 | | 09/24/2020 | DIRECT | | 880,380 | 725,000 | 13,509 | 1FE |
| 45866F-AE-4 | INTERCONTINENTAL EXCHANGE INC SENIOR COR | | 09/30/2020 | REINSURANCE | | 5,172,095 | 5,000,000 | 4,896 | 2FE |
| 459200-JX-0 | INTERNATIONAL BUSINESS MACHINE SENIOR CO | | 09/24/2020 | DIRECT | | 2,421,925 | 2,320,000 | 22,775 | 1FE |
| 46124H-AC-0 | INTUIT INC. SENIOR CORP BND 1.350% 07/ | | 09/17/2020 | DIRECT | | 231,195 | 225,000 | 599 | 1FE |
| 46625H-HF-0 | JPMORGAN CHASE & CO CORP BND 6.400% 05 | | 09/30/2020 | Various | | 5,585,205 | 3,580,000 | 72,146 | 1FE |
| 46625H-HV-5 | JPMORGAN CHASE & CO SENIOR CORP BND 5. | | 09/30/2020 | DIRECT | | 604,326 | 415,000 | 10,081 | 1FE |
| 46625H-JZ-4 | JPMORGAN CHASE & CO JPMORGANCHASE&CO 4 | | 09/24/2020 | DIRECT | | 2,975,424 | 2,550,000 | 26,881 | 2FE |
| 46625H-LL-2 | JPMORGAN CHASE & CO SUB CORP BND 4.950 | | 09/30/2020 | DIRECT | | 7,515,562 | 5,500,000 | 85,466 | 2FE |
| 46625H-RL-6 | JPMORGAN CHASE & CO SENIOR CORP BND 2. | | 09/30/2020 | REINSURANCE | | 3,168,076 | 3,000,000 | 29,700 | 1FE |
| 466313-AH-6 | JABIL CIRCUIT INC SENIOR CORP BND 3.95 | | 09/30/2020 | REINSURANCE | | 3,280,040 | 3,000,000 | 25,675 | 2FE |
| 46644B-AP-5 | JPMR 15-1 0.000% 07/27/36 | | 09/29/2020 | CREDIT SUISSE ZURICH | | 3,751,453 | 10,313,272 | | 1FE |
| 46647P-AA-4 | JPMORGAN CHASE & CO SENIOR CORP BND 4. | | 09/30/2020 | DIRECT | | 1,281,429 | 1,000,000 | 3,787 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 46647P-AK-2 | JPMORGAN CHASE & CO SENIOR CORP BND 4 | | 09/30/2020 | DIRECT | | 845,967 | 680,000 | 4,570 | 1FE |
| 46647P-AL-0 | JPMORGAN CHASE & CO SENIOR CORP BND 3 | | 09/30/2020 | DIRECT | | 2,302,230 | 1,870,000 | 26,562 | 1FE |
| 46647P-AR-7 | JPMORGAN CHASE & CO SENIOR CORP BND 4 | | 09/24/2020 | DIRECT | | 1,702,917 | 1,460,000 | 23,389 | 1FE |
| 46647P-AU-0 | JPMORGAN CHASE & CO SENIOR CORP BND 3 | | 09/30/2020 | REINSURANCE | | 6,499,687 | 6,000,000 | 42,400 | 1FE |
| 46647P-BE-5 | JPMORGAN CHASE & CO SENIOR CORP BND 2 | | 09/24/2020 | DIRECT | | 606,892 | 560,000 | 6,476 | 1FE |
| 46647P-BF-2 | JPMORGAN CHASE & CO SENIOR CORP BND 2 | | 09/24/2020 | DIRECT | | 1,243,903 | 1,180,000 | 11,464 | 1FE |
| 46647P-BN-5 | JPMORGAN CHASE & CO SENIOR CORP BND 3 | | 09/30/2020 | DIRECT | | 1,504,414 | 1,400,000 | 18,378 | 1FE |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYSTEM CO SENIOR CO | | 09/30/2020 | REINSURANCE | | 26,532,081 | 21,621,000 | 311,312 | 1FE |
| 478160-AN-4 | JOHNSON & JOHNSON CORP BND 5.950% 08/1 | | 09/30/2020 | REINSURANCE | | 16,898,318 | 11,040,000 | 82,110 | 1FE |
| 478160-AT-1 | JOHNSON & JOHNSON SENIOR CORP BND 5.85 | | 09/30/2020 | REINSURANCE | | 26,803,079 | 17,335,000 | 211,270 | 1FE |
| 478160-BK-9 | JOHNSON & JOHNSON SENIOR CORP BND 4.50 | | 09/30/2020 | REINSURANCE | | 18,647,646 | 13,600,000 | 195,500 | 1FE |
| 478160-CF-9 | JOHNSON & JOHNSON SENIOR CORP BND 3.62 | | 09/30/2020 | REINSURANCE | | 12,212,952 | 10,000,000 | 27,188 | 1FE |
| 482480-AJ-9 | KLA-TENCOR CORP SENIOR CORP BND 3.300% | | 09/17/2020 | DIRECT | | 265,252 | 250,000 | 206 | 2FE |
| 483050-AE-3 | KAISER FOUNDATION HOSPITALS SECURED CORP | | 09/30/2020 | REINSURANCE | | 3,351,334 | 3,000,000 | 40,553 | 1FE |
| 49327M-2U-7 | KEYBANK NATIONAL ASSOCIATION SENIOR CORP | | 09/30/2020 | REINSURANCE | | 5,333,421 | 5,000,000 | 10,781 | 1FE |
| 49327M-2X-1 | KEYBANK NATIONAL ASSOCIATION SENIOR CORP | | 09/24/2020 | DIRECT | | 1,295,229 | 1,245,000 | 5,250 | 1FE |
| 49327M-2Z-6 | KEYBANK NATIONAL ASSOCIATION SENIOR CORP | | 09/24/2020 | DIRECT | | 1,070,287 | 1,050,000 | 255 | 1FE |
| 494368-BL-6 | KIMBERLY-CLARK CORPORATION SENIOR CORP B | | 09/30/2020 | REINSURANCE | | 2,308,718 | 2,000,000 | 24,461 | 1FE |
| 494368-BR-3 | KIMBERLY-CLARK CORPORATION SENIOR CORP B | | 09/30/2020 | REINSURANCE | | 1,108,677 | 1,000,000 | 3,813 | 1FE |
| 49446R-AR-0 | KIMCO REALTY CORPORATION SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 3,736,058 | 3,575,000 | 7,776 | 2FE |
| 49446R-AS-8 | KIMCO REALTY CORPORATION SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 14,160,633 | 12,979,000 | 245,231 | 2FE |
| 49446R-AU-3 | KIMCO REALTY CORPORATION SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 11,294,125 | 10,458,000 | 56,560 | 2FE |
| 494550-AW-6 | KINDER MORGAN ENERGY PARTNERS CORP BND | | 09/30/2020 | DIRECT | | 1,227,604 | 920,000 | 11,647 | 2FE |
| 494550-BD-7 | KINDER MORGAN ENERGY PARTNERS SENIOR COR | | 09/24/2020 | DIRECT | | 643,080 | 500,000 | 1,444 | 2FE |
| 494550-BH-8 | KINDER MORGAN ENERGY PARTNERS SENIOR COR | | 09/30/2020 | DIRECT | | 736,543 | 585,000 | 2,383 | 2FE |
| 494550-BN-5 | KINDER MORGAN ENERGY PARTNERS SENIOR COR | | 09/30/2020 | DIRECT | | 342,723 | 305,000 | 1,652 | 2FE |
| 494550-BP-0 | KINDER MORGAN ENERGY PARTNERS SENIOR COR | | 09/24/2020 | DIRECT | | 397,220 | 350,000 | 778 | 2FE |
| 494550-BW-5 | KINDER MORGAN ENERGY PARTNERS SENIOR COR | | 09/24/2020 | DIRECT | | 1,931,810 | 1,625,000 | 3,900 | 2FE |
| 49456B-AF-8 | KINDER MORGAN INC SENIOR CORP BND 4.30 | | 09/24/2020 | DIRECT | | 560,496 | 495,000 | 6,267 | 2FE |
| 49456B-AJ-0 | KINDER MORGAN INC SENIOR CORP BND 5.05 | | 09/17/2020 | DIRECT | | 293,134 | 250,000 | 877 | 2FE |
| 49456B-AP-6 | KINDER MORGAN INC SENIOR CORP BND 4.30 | | 09/30/2020 | REINSURANCE | | 17,069,456 | 15,000,000 | 51,958 | 2FE |
| 501044-CR-0 | KROGER CO SENIOR CORP BND 5.000% 04/15 | | 09/24/2020 | BARCLAYS CAPITAL | | 3,640,993 | 2,828,000 | 64,023 | 2FE |
| 525229-AG-5 | LEHMAN XS TRUST LXS_06-10N LXS_06-10N | | 08/25/2020 | Various | | 2,417 | 2,417 | | 1FM |
| 52524H-AF-7 | LXS_07-4N ABS 4N-2A 0.348% 03/25/47 | | 08/01/2020 | Various | | 13,942,391 | 17,539,003 | 905 | 1FE |
| 534187-BD-0 | LINCOLN NATIONAL CORPORATION SENIOR CORP | | 09/30/2020 | REINSURANCE | | 4,366,810 | 4,000,000 | 12,889 | 2FE |
| 548661-CX-3 | LOWES COMPANIES INC SENIOR CORP BND 4 | | 09/17/2020 | Various | | 4,554,099 | 3,575,000 | 69,282 | 2FE |
| 548661-DS-3 | LOWES COMPANIES INC SENIOR CORP BND 4 | | 09/17/2020 | DIRECT | | 540,688 | 425,000 | 8,326 | 2FE |
| 548661-DT-1 | LOWES COMPANIES INC SENIOR CORP BND 4 | | 09/30/2020 | REINSURANCE | | 1,134,775 | 1,000,000 | 20,444 | 2FE |
| 548661-DU-8 | LOWES COMPANIES INC SENIOR CORP BND 4 | | 09/30/2020 | REINSURANCE | | 2,481,115 | 2,000,000 | 46,000 | 2FE |
| 548661-DW-4 | LOWES COMPANIES INC SENIOR CORP BND 5 | | 09/17/2020 | DIRECT | | 277,567 | 200,000 | 4,669 | 2FE |
| 55336V-AA-8 | MPLX LP SENIOR CORP BND 4.000% 02/15/2 | | 09/30/2020 | REINSURANCE | | 2,188,222 | 2,000,000 | 10,000 | 2FE |
| 55336V-AM-2 | MPLX LP SENIOR CORP BND 4.500% 04/15/3 | | 09/30/2020 | DIRECT | | 1,481,855 | 1,420,000 | 27,785 | 2FE |
| 55336V-AS-9 | MPLX LP SENIOR CORP BND 4.800% 02/15/2 | | 09/17/2020 | DIRECT | | 258,446 | 225,000 | 750 | 2FE |
| 55336V-AT-7 | MPLX LP SENIOR CORP BND 5.500% 02/15/4 | | 09/30/2020 | DIRECT | | 2,410,697 | 2,060,000 | 11,130 | 2FE |
| 55336V-BP-4 | MPLX LP SENIOR CORP BND 5.200% 12/01/4 | | 09/30/2020 | DIRECT | | 513,202 | 460,000 | 7,508 | 2FE |
| 55395#-AA-1 | MACT TRUST MACT_19-1 TERM LOAN 3.100% | | 09/30/2020 | SPECIALTY FINANCE | | 86,349,372 | 86,349,372 | | 1FE |
| 55395#-AB-9 | MACT TRUST MACT_19-1 TERM LOAN 3.600% | | 09/30/2020 | Various | | (4,695,801) | (4,695,801) | | 2FE |
| 55395#-AC-7 | MACT TRUST MACT_19-1 TERM LOAN 4.350% | | 09/30/2020 | Various | | 2,469,852 | 2,469,852 | | 3FE |
| 55395#-AD-5 | MACT TRUST MACT_19-1 TERM LOAN 0.000% | | 09/30/2020 | SPECIALTY FINANCE | | 813,259 | 813,259 | | 5FE |
| 559080-AK-2 | MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO | | 09/30/2020 | REINSURANCE | | 1,748,670 | 1,500,000 | 6,042 | 2FE |
| 559080-AQ-9 | MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO | | 09/24/2020 | DIRECT | | 1,119,518 | 1,030,000 | 10,879 | 2FE |
| 56585A-BD-3 | MARATHON PETROLEUM CORP SENIOR CORP BND | | 09/17/2020 | DIRECT | | 873,587 | 794,000 | 13,326 | 2FE |
| 571748-BJ-0 | MARSH & MCLENNAN COMPANIES INC SENIOR CO | | 09/17/2020 | DIRECT | | 316,049 | 225,000 | 92 | 2FE |
| 57629W-CE-8 | MASSMUTUAL GLOBAL FUNDING II SECURED COR | | 09/30/2020 | REINSURANCE | | 4,300,787 | 4,000,000 | 29,944 | 1FE |
| 57629W-CH-1 | MASSMUTUAL GLOBAL FUNDING II SECURED COR | | 09/30/2020 | REINSURANCE | | 14,662,094 | 13,000,000 | 27,011 | 1FE |
| 57636Q-AP-9 | MASTERCARD INC SENIOR CORP BND 3.350% | | 09/30/2020 | REINSURANCE | | 11,725,589 | 10,000,000 | 3,722 | 1FE |
| 579780-AJ-6 | MCCORMICK & COMPANY INCORPORAT SENIOR CO | | 09/30/2020 | REINSURANCE | | 1,062,690 | 1,000,000 | 2,819 | 2FE |
| 58013M-EK-6 | MCDONALDS CORPORATION CORP BND 4.875% | | 09/30/2020 | REINSURANCE | | 3,920,831 | 3,000,000 | 30,469 | 2FE |
| 58933Y-AR-6 | MERCK & CO INC SENIOR CORP BND 2.750% 02 | | 09/30/2020 | REINSURANCE | | 5,433,434 | 5,000,000 | 19,097 | 1FE |
| 58933Y-AT-2 | MERCK & CO INC SENIOR CORP BND 3.700% | | 09/30/2020 | REINSURANCE | | 6,047,881 | 5,030,000 | 25,849 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 59022C-AJ-2 | BANK OF AMERICA CORP CORP BND 6.110% 0 | | 09/17/2020 | DIRECT | | 428,652 | 300,000 | 2,088 | 2FE |
| 594918-CC-6 | MICROSOFT CORPORATION SENIOR CORP BND | | 09/24/2020 | DIRECT | | 2,317,640 | 2,195,000 | 15,828 | 1FE |
| 595017-AP-9 | MICROCHIP TECHNOLOGY INCORPORA SECURED C | | 09/30/2020 | REINSURANCE | | 3,228,632 | 3,000,000 | 42,969 | 2FE |
| 59523U-AQ-0 | MID-AMER APT COMMUN INC. SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 2,315,692 | 2,000,000 | 3,292 | 2FE |
| 595620-AU-9 | MIDAMERICAN ENERGY CO SECURED CORP BND | | 09/17/2020 | DIRECT | | 433,052 | 325,000 | 2,110 | 1FE |
| 595620-AV-7 | MIDAMERICAN ENERGY CO SECURED CORP BND | | 09/30/2020 | REINSURANCE | | 2,216,314 | 2,000,000 | 28,875 | 1FE |
| 59562V-AM-9 | BERKSHIRE HATHAWAY ENERGY CO CORP BND | | 09/17/2020 | DIRECT | | 573,249 | 400,000 | 10,821 | 1FE |
| 59562V-BD-8 | BERKSHIRE HATHAWAY ENERGY CO 5.150% 11 | | 09/24/2020 | DIRECT | | 826,020 | 600,000 | 10,472 | 1FE |
| 599191-AA-1 | MILEAGE PLUS HOLDINGS LLC SECURED CORP B | | 07/14/2020 | MORGAN STANLEY & CO. INC | | 4,541,985 | 4,500,000 | 11,375 | 2PL |
| 60909G-AG-5 | MONARCHGROVELOLDTMNL0_18 ABS 0.18-1A 1 | | 09/25/2020 | BARCLAYS CAPITAL | | 1,198,750 | 1,250,000 | 4,432 | 1FE |
| 610202-BP-7 | MONONGAHELA PWR CO SECURED CORP BND 144A | | 08/04/2020 | Various | | 510,044 | 345,000 | 2,225 | 1FE |
| 617446-8G-7 | MORGAN STANLEY SENIOR CORP BND MTN 4 | | 09/17/2020 | DIRECT | | 1,444,633 | 1,200,000 | 6,942 | 1FE |
| 617446-8J-1 | MORGAN STANLEY SENIOR CORP BND MTN 2 | | 09/24/2020 | DIRECT | | 1,700,951 | 1,590,000 | 6,330 | 1FE |
| 617446-8L-6 | MORGAN STANLEY SENIOR CORP BND MTN 2 | | 09/24/2020 | DIRECT | | 2,153,231 | 1,990,000 | 8,206 | 1FE |
| 617446-8N-2 | MORGAN STANLEY SENIOR CORP BND MTN 5 | | 09/17/2020 | DIRECT | | 769,832 | 500,000 | 12,904 | 1FE |
| 617446-8P-7 | MORGAN STANLEY SENIOR CORP BND 3.622% | | 09/17/2020 | DIRECT | | 492,750 | 425,000 | 6,842 | 1FE |
| 61744Y-AK-4 | MORGAN STANLEY SENIOR CORP BND 3.591% | | 09/17/2020 | DIRECT | | 790,648 | 700,000 | 3,352 | 2FE |
| 61744Y-AL-2 | MORGAN STANLEY SENIORCORPBND 3.971% 07 | | 09/17/2020 | DIRECT | | 689,033 | 570,000 | 3,018 | 2FE |
| 61754P-AA-2 | MSM ABS 7-8XS 5.750% 04/25/37 | | 09/09/2020 | MIZUHO INTERNATIONAL PLC | | 3,734,286 | 5,578,765 | 8,911 | 1FM |
| 61761J-ZN-2 | MORGAN STANLEY SUB CORP BND MTN 3.950 | | 09/17/2020 | DIRECT | | 708,268 | 625,000 | 9,395 | 2FE |
| 61762B-BB-0 | MORGAN STANLEY REREMIC TRUST M RIBS R3 4 | | 09/01/2020 | Interest Capitalization | | 33,724 | 33,724 | | 1FM |
| 61764Q-AB-6 | MORGAN STANLEY REREMIC TRUST M RIBS 14- | | 08/13/2020 | CITIGROUP GLOBAL MKT INC | | 5,616,146 | 17,313,746 | 3,227 | 1FE |
| 61764Q-AB-6 | MORGAN STANLEY REREMIC TRUST M RIBS 14- | | 09/25/2020 | Interest Capitalization | | 8,906 | 8,906 | | 1FE |
| 61945C-AF-0 | MOSAIC CO SENIOR CORP BND 3.250% 11/15 | | 09/30/2020 | REINSURANCE | | 2,088,117 | 2,000,000 | 24,375 | 2FE |
| 631707-AE-6 | NASSAU NCC 17-1A ABS 17-1A 144A 2.975% | | 09/15/2020 | MORGAN STANLEY & CO. INC | | 6,663,913 | 7,000,000 | 37,022 | 1FE |
| 636180-BN-0 | NATIONAL FUEL GAS COMPANY SENIOR CORP BN | | 09/30/2020 | REINSURANCE | | 7,175,340 | 7,000,000 | 11,521 | 2FE |
| 637417-AJ-5 | NATIONAL RETAIL PROPERTIES INC SENIOR CO | | 09/17/2020 | DIRECT | | 297,664 | 275,000 | 2,338 | 2FE |
| 637432-MS-1 | NATIONAL RURAL UTILITIES COOP SECURED CO | | 09/30/2020 | REINSURANCE | | 18,001,026 | 14,550,000 | 243,000 | 1FE |
| 641062-AN-4 | NESTLE HOLDINGS INC. SENIORCORPBND144A | | 09/30/2020 | REINSURANCE | | 2,627,100 | 2,000,000 | 1,333 | 1FE |
| 64830Y-AA-5 | NRZEXCESSSPREADCOLLATERALIZ ABS 0-FNT1 1 | | 08/19/2020 | CREDIT SUISSE ZURICH | | 9,650,483 | 9,578,643 | 37,613 | 2FE |
| 64830Y-AB-3 | NRZEXCESSSPREADCOLLATERALIZ ABS 0-FNT2 1 | | 07/28/2020 | CITIGROUP GLOBAL MKT INC | | 3,999,900 | 4,000,000 | | 1FE |
| 64952W-CN-1 | NEW YORK LIFE GLOBAL FUNDING SECURED COR | | 09/30/2020 | REINSURANCE | | 4,286,380 | 4,000,000 | 23,522 | 1FE |
| 649840-CR-4 | NEW YORK STATE ELECTRIC & GAS SENIOR COR | | 09/30/2020 | REINSURANCE | | 2,155,268 | 2,000,000 | 2,750 | 1FE |
| 651639-AM-8 | NEWMONT GOLDCORP CORP CORP BND 6.250% | | 09/14/2020 | CREDIT SUISSE ZURICH | | 5,932,000 | 4,000,000 | 114,583 | 2FE |
| 651639-AY-2 | NEWMONT GOLDCORP CORP SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,032,024 | 1,000,000 | 12,000 | 2FE |
| 654730-BC-6 | NISOURCE INC SENIOR CORP BND 4.800% 02 | | 09/17/2020 | DIRECT | | 837,560 | 650,000 | 2,167 | 2FE |
| 654740-BH-1 | NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP | | 09/30/2020 | REINSURANCE | | 3,077,599 | 3,000,000 | 4,313 | 2FE |
| 65538V-AD-9 | NOJURA ASSET ACCEPTANCE CORP ABS 6-AF2 | | 08/19/2020 | MIZUHO INTERNATIONAL PLC | | 5,073,380 | 17,646,539 | 63,047 | 1FM |
| 65539X-AD-2 | NOMURARESECURITIZATIONTRUST RIBS 12-2R | | 09/29/2020 | AMHERST PIERPONT SECUI | | 3,015,886 | 3,054,062 | | 1FE |
| 655844-BQ-0 | NORFOLK SOUTHERN CORPORATION SENIOR CORP | | 09/30/2020 | DIRECT | | 5,660,127 | 4,400,000 | 53,845 | 2FE |
| 655844-BZ-0 | NORFOLK SOUTHERN CORPORATION SENIORCORPB | | 09/24/2020 | DIRECT | | 1,390,673 | 1,175,000 | 5,705 | 2FE |
| 665501-AK-8 | NORTHERN NATURAL GAS COMPANY NORTHERNNA | | 09/30/2020 | REINSURANCE | | 5,786,637 | 5,000,000 | 8,542 | 1FE |
| 665772-CE-7 | NORTHERN STATES POWER COMPANY SECURED CO | | 09/30/2020 | DIRECT | | 497,251 | 345,000 | 7,332 | 1FE |
| 665772-CG-2 | NORTHERN STATES POWER COMPANY SECURED CO | | 09/30/2020 | REINSURANCE | | 6,339,721 | 4,900,000 | 29,706 | 1FE |
| 665859-AU-8 | NORTHERN TRUST CORPORATION SENIOR CORP B | | 09/30/2020 | REINSURANCE | | 1,140,430 | 1,000,000 | 12,863 | 1FE |
| 668444-AA-0 | NORTHWESTERN UNV SENIOR CORP BND 4.198 | | 09/30/2020 | REINSURANCE | | 11,207,395 | 8,881,000 | 123,239 | 1FE |
| 66989H-AG-3 | NOVARTIS CAPITAL CORP SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 4,412,398 | 4,000,000 | 54,400 | 1FE |
| 66989H-AK-4 | NOVARTIS CAPITAL CORP SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,545,467 | 1,200,000 | 17,333 | 1FE |
| 66989H-AR-9 | NOVARTIS CAPITAL CORP SENIOR CORP BND | | 09/30/2020 | Various | | 2,674,139 | 2,475,000 | 10,383 | 1FE |
| 67021C-AJ-6 | NSTAR ELECTRIC CO SENIOR CORP BND 4.40 | | 09/30/2020 | REINSURANCE | | 6,358,956 | 5,000,000 | 17,722 | 1FE |
| 670346-AH-8 | NUCOR CORPORATION CORP BND 6.400% 12/0 | | 09/14/2020 | CREDIT SUISSE ZURICH | | 5,502,058 | 3,800,000 | 70,933 | 2FE |
| 670346-AN-5 | NUCOR CORPORATION SENIOR CORP BND 5.20 | | 09/14/2020 | CREDIT SUISSE ZURICH | | 2,521,262 | 1,900,000 | 12,350 | 2FE |
| 67059T-AH-8 | NUSTAR LOGISTICS LP SENIOR CORP BND 6 | | 09/24/2020 | BTIG LLC | | 103,350 | 100,000 | 248 | 3FE |
| 67515E-AX-4 | OCEAN TRAILS CLO V OCTR 14-5A ABS 14-5A- | | 07/13/2020 | Interest Capitalization | | 24,071 | 24,071 | | 3FE |
| 677050-AN-6 | OGLETHORPE POWER CORPORATION SECURED COR | | 08/04/2020 | Various | | 702,311 | 580,000 | 9,519 | 2FE |
| 677052-AA-0 | OGLETHORPE POWER CORPORATION SECURED COR | | 08/04/2020 | Various | | 544,377 | 445,000 | 5,780 | 2FE |
| 677415-CS-8 | OHIO POWER CO SENIOR CORP BND 2.600% 0 | | 09/17/2020 | DIRECT | | 276,028 | 250,000 | 3,124 | 1FE |
| 68235P-AG-3 | ONE GAS INC SENIOR CORP BND 4.500% 11/ | | 09/30/2020 | REINSURANCE | | 28,911,438 | 23,000,000 | 428,375 | 1FE |
| 68268N-AD-5 | ONEOK PARTNERS LP ONEOK PARTNERS LP 6 | | 09/30/2020 | REINSURANCE | | 10,684,583 | 9,400,000 | 295,121 | 2FE |
| 68389X-BH-7 | ORACLE CORPORATION SENIOR CORP BND 3.8 | | 09/30/2020 | REINSURANCE | | 5,411,423 | 4,580,000 | 36,735 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 68389X-BV-6 | ORACLE CORPORATION SENIOR CORP BND 2.9 | | 09/30/2020 | RE INSURANCE | | 32,423,767 | 29,000,000 | 425,374 | 1FE |
| 68902V-AK-3 | OTIS WORLDWIDE CORP SENIOR CORP BND 2 | | 09/30/2020 | RE INSURANCE | | 2,149,461 | 2,000,000 | 6,413 | 2FE |
| 693475-AW-5 | PNC FINC SERV GROUP INC THE SENIOR CORP | | 08/04/2020 | Various | | 410,730 | 350,000 | 3,186 | 1FE |
| 69349L-AR-9 | PNC BANK NATIONAL ASSOCIATION SUBCORPBND | | 09/17/2020 | DIRECT | | 470,455 | 400,000 | 1,980 | 1FE |
| 693506-BP-1 | PPG INDUSTRIES INC SENIORCORPBND 3.750 | | 09/30/2020 | RE INSURANCE | | 3,183,593 | 2,641,000 | 4,127 | 1FE |
| 69352P-AM-5 | PPL CAPITAL FUNDING INC SENIOR CORP BND | | 08/05/2020 | Various | | 3,507,690 | 3,000,000 | 47,333 | 2FE |
| 695114-CL-0 | PACIFICORP SECURED CORP BND 6.000% 01/ | | 08/04/2020 | Various | | 881,115 | 570,000 | 1,235 | 1FE |
| 695156-AT-6 | PACKAGING CORP OF AMERICA SENIORCORPBND | | 09/30/2020 | RE INSURANCE | | 5,584,874 | 5,000,000 | 49,583 | 2FE |
| 701094-AN-4 | PARKER HANIFIN CORPORATION SENIOR CORP | | 09/17/2020 | DIRECT | | 1,524,053 | 1,350,000 | 10,481 | 2FE |
| 70213H-AA-6 | PARTNERS HEALTHCARE SYSTEM INC SENIOR CO | | 09/30/2020 | RE INSURANCE | | 39,253,022 | 27,000,000 | 417,788 | 1FE |
| 708696-BV-0 | PENNSYLVANIA ELEC CO SENIOR CORP BND 6 | | 09/30/2020 | RE INSURANCE | | 5,074,695 | 4,000,000 | 122,317 | 2FE |
| 713448-EZ-7 | PEPSICO INC SENIOR CORP BND 1.625% 05/ | | 08/04/2020 | Various | | 213,292 | 205,000 | 805 | 1FE |
| 714046-AG-4 | PERKINELMER INC. SENIOR CORP BND 3.300 | | 09/17/2020 | DIRECT | | 695,645 | 625,000 | 172 | 2FE |
| 717081-EC-3 | PFIZER INC SENIOR CORP BND 4.000% 12/1 | | 09/30/2020 | RE INSURANCE | | 7,955,030 | 6,488,000 | 75,693 | 1FE |
| 717081-EJ-8 | PFIZER INC SENIOR CORP BND 4.100% 09/1 | | 09/30/2020 | RE INSURANCE | | 31,000,835 | 25,000,000 | 42,708 | 1FE |
| 718172-BD-0 | PHILIP MORRIS INTL INC SENIOR CORP BND | | 08/04/2020 | Various | | 679,250 | 500,000 | 4,943 | 1FE |
| 718546-AK-0 | PHILLIPS 66 SENIOR CORP BND 4.650% 11/ | | 09/30/2020 | RE INSURANCE | | 4,777,254 | 4,000,000 | 69,750 | 2FE |
| 718546-AL-8 | PHILLIPS 66 SENIORCORPBND 4.875% 11/15 | | 09/30/2020 | DIRECT | | 576,085 | 475,000 | 8,298 | 2FE |
| 718546-AW-4 | PHILLIPS 66 SENIOR CORP BND 2.150% 12/ | | 09/24/2020 | DIRECT | | 1,010,906 | 1,025,000 | 5,938 | 2FE |
| 718549-AE-8 | PHILLIPS 66 PARTNERS LP SENIOR CORP BND | | 09/30/2020 | DIRECT | | 547,935 | 515,000 | 12,127 | 2FE |
| 74042H-AA-5 | PRETSL 19 ABS SL 19-A1 144A 0.600% 12/ | | 09/24/2020 | CITIGROUP GLOBAL MKT INC | | 2,490,740 | 2,947,621 | 295 | 1FE |
| 740816-AL-7 | HARVARD UNIV MASS SENIOR CORP BND 3.61 | | 09/30/2020 | RE INSURANCE | | 10,922,605 | 9,000,000 | 161,950 | 1FE |
| 74251V-AE-2 | PRINCIPAL FINANCIAL GROUP INC SENIOR COR | | 09/30/2020 | RE INSURANCE | | 1,052,506 | 1,000,000 | 1,375 | 1FE |
| 7425A0-BC-3 | PRINCIPAL LIFE GLOBAL FUNDING SECURED CO | | 09/17/2020 | DIRECT | | 510,798 | 350,000 | 8,635 | 1FE |
| 743263-AG-0 | PROGRESS ENERGY INC CORP BND 7.000% 10 | | 09/17/2020 | DIRECT | | 356,092 | 250,000 | 6,319 | 2FE |
| 744320-BH-4 | PRUDENTIAL FINANCIAL INC JRSUB CORP BND | | 08/18/2020 | Various | | 17,275,000 | 17,250,000 | | 2FE |
| 744320-CA-1 | PRUDENTIAL FINANCIAL INC SENIOR CORP BND | | 09/17/2020 | DIRECT | | 406,206 | 325,000 | 4,776 | 1FE |
| 744320-CD-5 | PRUDENTIAL FINANCIAL INC SENIOR CORP BND | | 08/05/2020 | Various | | 5,189,400 | 4,000,000 | 63,816 | 1FE |
| 744448-CE-9 | PUBLIC SERVICE CO OF COLORADO SECURED CO | | 09/30/2020 | RE INSURANCE | | 6,410,326 | 4,965,000 | 29,480 | 1FE |
| 744448-CG-4 | PUBLIC SERVICE CO OF COLORADO SECURED CO | | 09/30/2020 | RE INSURANCE | | 7,057,059 | 6,000,000 | 9,000 | 1FE |
| 744448-CK-5 | PUBLIC SERVICE CO OF COLORADO SECURED CO | | 09/30/2020 | DIRECT | | 800,279 | 614,000 | 660 | 2FE |
| 744448-CR-0 | PUBLIC SERVICE CO OF COLORADO SECURED CO | | 09/30/2020 | DIRECT | | 988,300 | 755,000 | 764 | 2FE |
| 744533-BJ-8 | PUBLIC SERVICE CO OF OKLAHOMA SENIOR COR | | 09/17/2020 | DIRECT | | 434,547 | 300,000 | 6,349 | 2FE |
| 744542-AC-5 | PUBLIC SERVICE COMPANY OF NEW SENIOR COR | | 09/30/2020 | RE INSURANCE | | 1,099,168 | 1,000,000 | 6,310 | 2FE |
| 744560-AR-7 | PUBLIC SERVICE ELECTRIC & GAS SECURED CO | | 09/30/2020 | RE INSURANCE | | 8,568,430 | 6,005,000 | 144,153 | 1FE |
| 744600-AB-5 | PUBLIC STORAGE SENIOR CORP BND 2.370% | | 09/30/2020 | RE INSURANCE | | 3,103,831 | 3,000,000 | 2,963 | 1FE |
| 744600-AC-3 | PUBLIC STORAGE SENIOR CORP BND 3.094% | | 09/30/2020 | RE INSURANCE | | 4,487,428 | 4,000,000 | 5,157 | 1FE |
| 745332-CB-0 | PUGET SOUND ENERGY INC SECURED CORP BND | | 09/30/2020 | RE INSURANCE | | 6,052,798 | 4,280,000 | 10,334 | 1FE |
| 745332-CJ-3 | PUGET SOUND ENERGY INC SECURED CORP BND | | 09/30/2020 | RE INSURANCE | | 2,240,202 | 2,000,000 | 2,708 | 1FE |
| 747525-AE-3 | QUALCOMM INCORPORATED SENIOR CORP BND | | 09/30/2020 | RE INSURANCE | | 13,547,989 | 13,000,000 | 140,833 | 1FE |
| 74949L-AD-4 | REED ELSEVIER CAP INC SENIOR CORP BND | | 09/24/2020 | DIRECT | | 860,120 | 775,000 | 7,427 | 2FE |
| 75513E-AY-7 | UNITED TECHNOLOGIES CORPORATN SENIOR COR | | 09/30/2020 | RE INSURANCE | | 4,932,224 | 4,000,000 | 54,833 | 2FE |
| 75884R-AT-0 | REGENCY CENTERS LP SENIOR CORP BND 3.7 | | 09/30/2020 | RE INSURANCE | | 1,227,952 | 1,155,000 | 12,633 | 2FE |
| 75884R-AZ-6 | REGENCY CENTERS LP SENIOR CORP BND 2.9 | | 09/17/2020 | DIRECT | | 990,846 | 950,000 | 234 | 2FE |
| 75907Q-AA-6 | REGIONAL MGMT ISSUANCE TRUST ABS T_20-1 | | 09/15/2020 | CREDIT SUISSE ZURICH | | 9,999,466 | 10,000,000 | | 1FE |
| 761118-FM-5 | RALI RIBS 05-QA9 3.742% 08/25/35 | | 07/27/2020 | AMHERST PIERPONT SECUI | | 2,989,630 | 3,142,843 | 10,093 | 2FM |
| 761713-BA-3 | REYNOLDS AMERICAN INC SENIOR CORP BND | | 09/11/2020 | CITIGROUP GLOBAL MKT INC | | 6,296,000 | 5,000,000 | 23,750 | 2FE |
| 761713-BB-1 | REYNOLDS AMERICAN INC SENIOR CORP BND | | 08/04/2020 | Various | | 561,881 | 420,000 | 11,125 | 2FE |
| 773903-AG-4 | ROCKWELL AUTOMATION INC SENIOR CORP BND | | 09/30/2020 | RE INSURANCE | | 1,635,465 | 1,500,000 | 3,474 | 1FE |
| 78387G-AQ-6 | AT&T INC SENIOR CORP BND 6.150% 09/15/ | | 09/17/2020 | DIRECT | | 382,099 | 275,000 | 141 | 2FE |
| 797440-BL-7 | SAN DIEGO GAS & ELECTRIC CO SAN DIEGO GA | | 09/30/2020 | RE INSURANCE | | 7,211,399 | 5,520,000 | 110,745 | 1FE |
| 797440-BY-9 | SAN DIEGO GAS & ELECTRIC CO SECURED CORP | | 08/04/2020 | Various | | 297,688 | 250,000 | 2,559 | 1FE |
| 80282K-AE-6 | SANTANDER HOLDINGS USA INC SENIOR CORP B | | 09/17/2020 | DIRECT | | 333,672 | 300,000 | 1,988 | 2FE |
| 806851-AJ-0 | SCHLUMBERGER HOLDINGS CORP SENIOR CORP B | | 09/24/2020 | DIRECT | | 681,591 | 625,000 | 8,854 | 2FE |
| 808513-AL-9 | CHARLES SCHIAB CORPORATION THE SENIOR CO | | 09/30/2020 | RE INSURANCE | | 4,373,594 | 4,000,000 | 6,667 | 1FE |
| 808513-AT-2 | CHARLES SCHIAB CORPORATION THE SENIOR CO | | 09/30/2020 | RE INSURANCE | | 18,872,744 | 18,000,000 | 86,125 | 1FE |
| 808513-AX-3 | CHARLES SCHIAB CORP SENIOR CORP BND 3. | | 09/30/2020 | RE INSURANCE | | 4,529,631 | 4,000,000 | 55,183 | 1FE |
| 808513-BB-0 | CHARLES SCHIAB CORP SENIOR CORP BND 4. | | 09/30/2020 | RE INSURANCE | | 2,297,111 | 2,000,000 | 1,400 | 1FE |
| 816851-BH-1 | SEMPRA ENERGY SENIOR CORP BND 3.800% 0 | | 09/17/2020 | Various | | 736,195 | 640,000 | 1,840 | 2FE |
| 816851-BJ-7 | SEMPRA ENERGY SENIORCORPBND 4.000% 02/ | | 09/17/2020 | Various | | 670,393 | 560,000 | 1,027 | 2FE |

E04.9

STATEMENT AS OF SEPTEMBER 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 |
| 81757-AA-1 | SERVHL TRUST 2019-1 TERM LOAN 4.000% | | 09/18/2020 | Various | | 11,800,805 | 11,800,805 | | 1PL |
| 81757-AB-9 | SERVHL TRUST 2019-1 TERM LOAN 4.250% | | 09/18/2020 | Various | | 406,924 | 406,924 | | 1PL |
| 81757-AC-7 | SERVHL TRUST 2019-1 TERM LOAN 4.750% | | 09/18/2020 | Various | | 678,207 | 678,207 | | 2PL |
| 81757-AD-5 | SERVHL TRUST 2019-1 TERM LOAN 0.000% | | 09/18/2020 | Various | | 175,740 | 175,740 | | 5FE |
| 830867-AB-3 | DELTA AIR LINES INC/SKYMILES SECURED CORP B | | 09/16/2020 | GOLDMAN SACHS & CO. | | 10,000,000 | 10,000,000 | | 2FE |
| 832696-AH-1 | J M SMUCKER CO SENIOR CORP BND 3.000% | | 09/30/2020 | REINSURANCE | | 1,036,957 | 1,000,000 | 1,250 | 2FE |
| 832696-AP-3 | J M SMUCKER CO SENIOR CORP BND 4.375% | | 09/30/2020 | REINSURANCE | | 3,620,430 | 3,000,000 | 5,469 | 2FE |
| 832696-AS-7 | J M SMUCKER CO SENIOR CORP BND 2.375% | | 09/30/2020 | Various | | 6,523,287 | 6,250,000 | 5,987 | 2FE |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC SECURED CORP BND | | 09/30/2020 | REINSURANCE | | 10,381,648 | 8,888,470 | 120,766 | 2FE |
| 83610K-AE-3 | SOUND POINT CLO LTD SINDPT_17-2 ABS_17-2A | | 08/27/2020 | RAYMOND JAMES | | 3,854,000 | 4,000,000 | 10,673 | 1FE |
| 83611J-AE-5 | SINDPT_18-2A ABS2018-2A 2.195% 07/26/31 | | 07/28/2020 | Various | | 2,619,200 | 2,800,000 | 366 | 1FE |
| 842400-FA-6 | SOUTHERN CALIFORNIA EDISON CO. CORP BND | | 09/30/2020 | REINSURANCE | | 2,569,089 | 2,000,000 | 22,292 | 1FE |
| 842400-FW-8 | SOUTHERN CALIFORNIA EDISON CO. SECURED C | | 08/24/2020 | GOLDMAN SACHS & CO. | | 3,049,124 | 2,755,000 | 48,052 | 2FE |
| 842400-FZ-1 | SOUTHERN CALIFORNIA EDISON CO. SECURED C | | 09/17/2020 | DIRECT | | 295,567 | 250,000 | 5,134 | 2FE |
| 842400-GG-2 | SOUTHERN CALIFORNIA EDISON CO. SECURED C | | 08/04/2020 | Various | | 645,862 | 545,000 | 7,085 | 2FE |
| 842400-GK-3 | SOUTHERN CALIFORNIA EDISON CO. SECURED C | | 09/17/2020 | DIRECT | | 586,804 | 525,000 | 541 | 2FE |
| 842400-GR-8 | SOUTHERN CALIFORNIA EDISON CO. SECURED C | | 07/14/2020 | Various | | 3,071,615 | 2,350,000 | 42,961 | 1FE |
| 842434-CG-5 | SOUTHERN CALIFORNIA GAS CO SECURED CORP | | 09/30/2020 | REINSURANCE | | 5,412,125 | 4,000,000 | 86,250 | 1FE |
| 842587-CX-3 | SOUTHERN COMPANY THE SENIOR CORP BND 4 | | 09/17/2020 | DIRECT | | 294,901 | 250,000 | 2,108 | 2FE |
| 84346L-AA-8 | SOUTHERN NAT GAS CO LLC SENIOR CORP BND | | 08/04/2020 | Various | | 413,867 | 350,000 | 6,207 | 2FE |
| 845743-BL-6 | SOUTHWESTERN PUBLIC SERVICE CO CORP BND | | 09/17/2020 | DIRECT | | 574,042 | 425,000 | 11,263 | 2FE |
| 84861T-AD-0 | SPIRIT REALTY LP SENIOR CORP BND 4.000 | | 09/17/2020 | DIRECT | | 832,983 | 800,000 | 4,889 | 2FE |
| 854403-AD-4 | STANFORD UNIVERSITY SENIOR CORP BND 4. | | 09/30/2020 | REINSURANCE | | 6,974,437 | 5,520,000 | 91,684 | 1FE |
| 854403-AE-2 | STANFORD UNIVERSITY SENIOR CORP BND 3. | | 09/30/2020 | REINSURANCE | | 30,971,559 | 26,500,000 | 312,109 | 1FE |
| 855244-AS-8 | STARBUCKS CORPORATION SENIOR CORP BND | | 09/16/2020 | J.P. MORGAN SECURITIES INC | | 12,509,700 | 10,000,000 | 153,750 | 2FE |
| 855244-AY-5 | STARBUCKS CORPORATION SENIOR CORP BND | | 09/24/2020 | DIRECT | | 741,640 | 730,000 | 3,427 | 2FE |
| 857477-BK-8 | STATE STREET CORP SENIOR CORP BND 144A | | 09/30/2020 | REINSURANCE | | 5,133,400 | 4,500,000 | | 1FE |
| 86361P-AJ-5 | STRUCTURED ADJUSTABLE RATE MOR RMBS -9-3 | | 07/01/2020 | AMHERST PIERPONT SECUI | | | | 288 | 1FE |
| 86765B-AH-2 | SUNOCO LOGISTICS PARTNERS OPER SENIOR CO | | 09/30/2020 | REINSURANCE | | 9,054,812 | 8,140,000 | 69,699 | 2FE |
| 86765B-AK-5 | SUNOCO LOGISTICS PARTNERS OPER SUNOCO LO | | 09/30/2020 | REINSURANCE | | 2,271,915 | 2,250,000 | 17,156 | 2FE |
| 871829-AJ-6 | SYSCO CORPORATION SENIOR CORP BND 5.37 | | 09/30/2020 | REINSURANCE | | 1,451,517 | 1,182,000 | 1,588 | 2FE |
| 871829-BN-6 | SYSCO CORPORATION SENIOR CORP BND 6.60 | | 07/09/2020 | JEFFRIES & CO. INC. | | 715,880 | 500,000 | 9,258 | 2FE |
| 87264A-AY-1 | T-MOBILE USA INC SECURED CORP BND 144A | | 09/10/2020 | J.P. MORGAN SECURITIES INC | | 2,427,820 | 2,000,000 | 38,750 | 2FE |
| 875127-AV-4 | TAMPA ELECTRIC COMPANY TAMPA ELECTRIC CO | | 09/30/2020 | REINSURANCE | | 3,598,075 | 2,520,000 | 61,898 | 1FE |
| 87974H-AU-5 | TELOS CLO LTD TELOS_13-4A ABS_S_13-4A_14 | | 07/06/2020 | CREDIT SUISSE ZURICH | | 466,000 | 500,000 | 3,343 | 1FE |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC SENIOR CORP | | 08/04/2020 | Various | | 357,307 | 325,000 | 2,746 | 2FE |
| 883556-CF-7 | THERMO FISHER SCIENTIFIC INC SENIOR CORP | | 09/30/2020 | REINSURANCE | | 3,417,385 | 3,000,000 | 1,722 | 2FE |
| 885220-HZ-9 | THORNBURG MORTGAGE SECURITIES RMBS T_05-3 | | 07/20/2020 | CREDIT SUISSE ZURICH | | 665,964 | 714,170 | 1,982 | 1FE |
| 88579Y-AR-2 | 3M CO SENIOR CORP BND MTN 3.000% 08/0 | | 09/30/2020 | REINSURANCE | | 3,334,752 | 3,000,000 | 13,250 | 1FE |
| 893521-AB-0 | TRANSATLANTIC HOLDINGS INC TRANSATLANTIC | | 09/17/2020 | DIRECT | | 626,410 | 400,000 | 8,889 | 2FE |
| 893574-AB-9 | TRANSCONTINENTAL GAS PIPELINE SENIOR COR | | 09/30/2020 | REINSURANCE | | 5,833,641 | 5,000,000 | 33,750 | 2FE |
| 894135-AA-0 | TRAPEZA CDO LLC ABS 07-13A 144A 0.523% | | 08/06/2020 | BK AMER MERRILL LYNCH | | 5,926,846 | 6,754,240 | | 1FE |
| 89788K-AA-4 | BRANCH BANKING AND TRUST COMPA SUB CORP | | 09/17/2020 | DIRECT | | 599,961 | 575,000 | 252 | 1FE |
| 89837R-AC-6 | TRUSTEES OF DARTMOUTH COLLEGE SENIOR COR | | 09/30/2020 | REINSURANCE | | 17,363,338 | 14,788,000 | 183,798 | 1FE |
| 89837R-AD-4 | TRUSTEES OF DARTMOUTH COLLEGE SENIOR COR | | 09/30/2020 | REINSURANCE | | 1,135,736 | 1,000,000 | 11,484 | 1FE |
| 898813-AR-1 | TUCSON ELECTRIC POWER CO SENIOR CORP BND | | 08/04/2020 | Various | | 267,380 | 210,000 | 1,003 | 1FE |
| 90139A-AA-0 | 22TLENDER ILLC SECURED CORP BND 4.250% | | 08/20/2020 | DIRECT | | 1,000,000 | 1,000,000 | | 1FE |
| 902494-AZ-6 | TYSON FOODS INC SENIOR CORP BND 4.875% | | 09/30/2020 | REINSURANCE | | 30,092,851 | 23,020,000 | 140,278 | 2FE |
| 90265E-AQ-3 | UDR INC SENIOR CORP BND 3.200% 01/15/3 | | 09/30/2020 | REINSURANCE | | 1,107,963 | 1,000,000 | 6,667 | 2FE |
| 904764-AH-0 | UNILEVER CAPITAL CORP CORP BND 5.900% | | 09/30/2020 | Various | | 7,996,394 | 5,430,000 | 118,005 | 1FE |
| 904764-BH-9 | UNILEVER CAPITAL CORP SENIOR CORP BND | | 08/04/2020 | Various | | 241,079 | 225,000 | 1,886 | 1FE |
| 907818-EB-0 | UNION PACIFIC CORPORATION SENIOR CORP BN | | 09/17/2020 | DIRECT | | 347,382 | 300,000 | 1,097 | 2FE |
| 907818-EQ-7 | UNION PACIFIC CORPORATION SENIOR CORP BN | | 09/30/2020 | DIRECT | | 1,267,237 | 1,090,000 | 981 | 2FE |
| 907818-FG-8 | UNION PACIFIC CORPORATION SENIOR CORP BN | | 09/30/2020 | DIRECT | | 837,815 | 695,000 | 296 | 2FE |
| 907818-FK-9 | UNION PACIFIC CORPORATION SENIOR CORP BN | | 09/30/2020 | DIRECT | | 1,557,427 | 1,375,000 | 6,082 | 2FE |
| 907818-FM-5 | UNION PACIFIC CORPORATION SENIOR CORP BN | | 09/16/2020 | Tax Free Exchange | | 8,228,824 | 12,037,000 | | 2FE |
| 911312-BV-7 | UNITED PARCEL SERVICE INC SENIOR CORP BN | | 09/30/2020 | DIRECT | | 479,889 | 340,000 | 8,840 | 1FE |
| 911312-BW-5 | UNITED PARCEL SERVICE INC SENIOR CORP BN | | 09/30/2020 | Various | | 5,924,230 | 3,950,000 | 101,760 | 1FE |
| 911312-BY-1 | UNITED PARCEL SERVICE INC SENIOR CORP BN | | 09/24/2020 | DIRECT | | 441,950 | 350,000 | 7,485 | 1FE |
| 91159H-HN-3 | US BANCORP SENIOR CORP BND MTN 2.375% | | 09/30/2020 | REINSURANCE | | 10,843,589 | 9,950,000 | 44,637 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORPORATN CORP BND | | 09/17/2020 | DIRECT | | 273,772 | 200,000 | 3,870 | 2FE |
| 913017-BS-7 | UNITED TECHNOLOGIES CORPORATN CORP BND | | 09/14/2020 | CREDIT SUISSE ZURICH | | 5,575,800 | 4,000,000 | 95,633 | 2FE |
| 913017-CA-5 | UNITED TECHNOLOGIES CORPORATN SENIOR COR | | 09/17/2020 | DIRECT | | 364,386 | 300,000 | 3,977 | 2FE |
| 913017-CP-2 | UNITED TECHNOLOGIES CORPORATN SENIOR COR | | 09/17/2020 | DIRECT | | 514,894 | 425,000 | 6,024 | 2FE |
| 913017-CX-5 | UNITED TECHNOLOGIES CORPORATN SENIOR COR | | 09/17/2020 | DIRECT | | 393,239 | 300,000 | 4,394 | 2FE |
| 913017-CY-3 | UNITED TECHNOLOGIES CORPORATN SENIOR CORP | | 09/17/2020 | DIRECT | | 921,896 | 775,000 | 10,123 | 2FE |
| 91324P-CA-8 | UNITEDHEALTH GROUP INC SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,215,244 | 1,000,000 | 18,104 | 1FE |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC SENIOR CORP BND | | 09/24/2020 | DIRECT | | 900,297 | 800,000 | 9,964 | 1FE |
| 91412N-AF-7 | UNIVERSITY OF CHICAGO SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 3,882,050 | 2,960,000 | 79,770 | 1FE |
| 91913Y-AE-0 | VALERO ENERGY CORPORATION CORP BND 7.5 | | 09/30/2020 | REINSURANCE | | 19,531,680 | 14,400,000 | 495,000 | 2FE |
| 91913Y-AL-4 | VALERO ENERGY CORPORATION CORP BND 6.6 | | 09/30/2020 | REINSURANCE | | 4,905,763 | 3,900,000 | 75,359 | 2FE |
| 91913Y-AX-8 | VALERO ENERGY CORPORATION SENIOR CORP BN | | 09/17/2020 | DIRECT | | 678,138 | 650,000 | 7,020 | 2FE |
| 91913Y-AY-6 | VALERO ENERGY CORPORATION SENIOR CORP BN | | 09/17/2020 | DIRECT | | 344,332 | 325,000 | 3,705 | 2FE |
| 920355-AK-0 | VALSPAR CORPORATION (THE) SENIOR CORP BN | | 09/30/2020 | REINSURANCE | | 3,122,550 | 2,925,000 | 24,070 | 2FE |
| 92277G-AK-3 | VENTAS REALTY LP SENIOR CORP BND 3.100 | | 09/30/2020 | REINSURANCE | | 10,397,766 | 10,000,000 | 64,583 | 2FE |
| 92343V-CK-8 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/24/2020 | DIRECT | | 1,205,701 | 980,000 | 2,901 | 2FE |
| 92343V-DQ-5 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/17/2020 | DIRECT | | 900,765 | 725,000 | 11,431 | 2FE |
| 92343V-CV-4 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/30/2020 | Various | | 2,336,292 | 1,892,000 | 16,067 | 2FE |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/30/2020 | DIRECT | | 2,263,484 | 1,690,000 | 1,911 | 2FE |
| 92343V-DC-5 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/17/2020 | DIRECT | | 491,859 | 400,000 | 1,146 | 2FE |
| 92343V-DR-2 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/17/2020 | DIRECT | | 917,102 | 700,000 | 281 | 2FE |
| 92343V-DS-0 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/30/2020 | DIRECT | | 7,823,709 | 5,406,000 | 116,863 | 2FE |
| 92343V-DU-5 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/30/2020 | DIRECT | | 1,984,198 | 1,445,000 | 1,008 | 2FE |
| 92343V-DY-7 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/30/2020 | REINSURANCE | | 1,773,453 | 1,500,000 | 2,406 | 2FE |
| 92343V-EA-8 | VERIZON COMMUNICATIONS INC SENIORCORPBND | | 09/30/2020 | REINSURANCE | | 38,838,963 | 30,622,000 | 191,388 | 2FE |
| 92343V-ER-1 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/30/2020 | Various | | 13,359,250 | 11,022,000 | 32,977 | 2FE |
| 92343V-EU-4 | VERIZON COMMUNICATIONS INC SENIORCORPBND | | 09/17/2020 | DIRECT | | 241,083 | 200,000 | 2,164 | 2FE |
| 92556H-AA-5 | CBS CORP SENIOR CORP BND 4.750% 05/15/ | | 09/24/2020 | DIRECT | | 606,255 | 525,000 | 11,499 | 2FE |
| 927804-FG-4 | VIRGINIA ELECTRIC AND POWER CO SENIOR CO | | 09/30/2020 | REINSURANCE | | 922,709 | 500,000 | 16,641 | 1FE |
| 92826C-AF-9 | VISA INC SENIOR CORP BND 4.300% 12/14/ | | 09/30/2020 | REINSURANCE | | 1,328,230 | 1,000,000 | 12,661 | 1FE |
| 928668-BF-8 | VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO | | 09/24/2020 | DIRECT | | 1,135,486 | 985,000 | 12,723 | 2FE |
| 929089-AB-6 | VOYA FINANCIAL INC SENIOR CORP BND 3.6 | | 09/17/2020 | DIRECT | | 540,655 | 475,000 | 4,094 | 2FE |
| 92936U-AF-6 | WP CAREY INC SENIOR CORP BND 3.850% 07 | | 09/17/2020 | DIRECT | | 378,601 | 350,000 | 2,059 | 2FE |
| 92939U-AB-2 | WEC ENERGY GROUP INC SENIOR CORP BND 3 | | 09/24/2020 | DIRECT | | 920,563 | 885,000 | 686 | 2FE |
| 92940P-AE-4 | WRKCO INC SENIORCORPBND 3.900% 06/01/2 | | 09/30/2020 | REINSURANCE | | 3,419,294 | 3,000,000 | 38,675 | 2FE |
| 92940P-AF-1 | WRKCO INC SENIOR CORP BND 4.200% 06/01 | | 09/30/2020 | REINSURANCE | | 24,134,968 | 20,000,000 | 277,667 | 2FE |
| 931142-EC-3 | WALMART INC SENIOR CORP BND 4.050% 06/ | | 09/17/2020 | DIRECT | | 261,751 | 200,000 | 1,598 | 1FE |
| 931142-EP-4 | WALMART INC SENIOR CORP BND 2.950% 09/ | | 09/30/2020 | REINSURANCE | | 2,250,075 | 2,000,000 | 983 | 1FE |
| 931427-AT-5 | WALGREENS BOOTS ALLIANCE INC SENIOR CORP | | 09/17/2020 | DIRECT | | 1,230,157 | 1,225,000 | 20,230 | 2FE |
| 93363P-AB-6 | WAMU_06-AR14 RMBS 14-1A2 3.230% 11/25/ | | 09/17/2020 | AMHERST PIERPONT SECUI | | 5,696,486 | 5,805,336 | 10,419 | 1FM |
| 94106L-BB-4 | WASTE MANAGEMENT INC SENIOR CORP BND 3 | | 09/30/2020 | REINSURANCE | | 3,920,504 | 3,237,000 | 10,170 | 2FE |
| 94973V-BB-2 | ANTHEM INC SENIOR CORP BND 4.650% 01/1 | | 09/30/2020 | DIRECT | | 350,572 | 275,000 | 2,451 | 2FE |
| 949746-RF-0 | WELLS FARGO & COMPANY SUB CORP BND 5.6 | | 09/30/2020 | DIRECT | | 5,440,878 | 3,960,000 | 42,550 | 2FE |
| 94974B-FP-0 | WELLS FARGO & COMPANY SUB CORP BND 5.3 | | 09/30/2020 | DIRECT | | 3,516,263 | 2,615,000 | 55,442 | 2FE |
| 94974B-GE-4 | WELLS FARGO & COMPANY SUB CORP BND 4.6 | | 09/30/2020 | Various | | 13,577,576 | 10,605,000 | 157,105 | 2FE |
| 94974B-GQ-7 | WELLS FARGO & COMPANY SUB CORP BND 4.9 | | 09/30/2020 | DIRECT | | 1,104,187 | 865,000 | 14,952 | 2FE |
| 94988J-5R-4 | WELLS FARGO BANK NA SENIOR CORP BND 3 | | 09/24/2020 | DIRECT | | 1,509,524 | 1,390,000 | 4,523 | 1FE |
| 95000U-2A-0 | WELLS FARGO & COMPANY SENIOR CORP BND M | | 09/17/2020 | DIRECT | | 502,548 | 450,000 | 4,838 | 2FE |
| 95000U-2G-7 | WELLS FARGO & COMPANY SENIOR CORP BND M | | 09/24/2020 | DIRECT | | 2,572,762 | 2,385,000 | 26,131 | 1FE |
| 95000U-2L-6 | WELLS FARGO & COMPANY SENIOR CORP BND M | | 09/24/2020 | DIRECT | | 640,448 | 525,000 | 10,906 | 2FE |
| 95000U-2N-2 | WELLS FARGO & COMPANY SENIOR CORP BND M | | 09/17/2020 | DIRECT | | 628,088 | 600,000 | 4,741 | 1FE |
| 958587-BE-6 | NSTAR ELECTRIC CO SENIOR CORP BND 5.90 | | 09/30/2020 | REINSURANCE | | 5,839,486 | 4,500,000 | 11,308 | 1FE |
| 959802-AY-5 | WESTERN UNION CO/THE SENIOR CORP BND 2 | | 09/17/2020 | DIRECT | | 370,305 | 350,000 | 1,663 | 2FE |
| 960413-AS-1 | WESTLAKE CHEMICAL CORP SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 1,965,189 | 1,680,000 | 10,500 | 2FE |
| 960413-AT-9 | WESTLAKE CHEMICAL CORP SENIORCORPBND 3 | | 09/30/2020 | REINSURANCE | | 36,757,662 | 33,462,000 | 150,579 | 2FE |
| 96145D-AB-1 | WRKCO INC SENIOR CORP BND 3.000% 09/15 | | 09/30/2020 | REINSURANCE | | 2,046,898 | 1,907,000 | 2,384 | 2FE |
| 96145D-AF-2 | WRKCO INC SENIOR CORP BND 3.750% 03/15 | | 09/30/2020 | REINSURANCE | | 5,587,632 | 5,000,000 | 7,813 | 2FE |
| 963320-AX-4 | WHIRLPOOL CORPORATION SENIOR CORP BND | | 09/17/2020 | DIRECT | | 342,981 | 275,000 | 4,322 | 2FE |
| 96949L-AC-9 | WILLIAMS COMPANIES INC SENIOR CORP BND | | 09/30/2020 | DIRECT | | 1,067,001 | 920,000 | 876 | 2FE |
| 96950F-AF-1 | WILLIAMS COMPANIES INC CORP BND 6.300% | | 09/30/2020 | Various | | 27,681,950 | 22,372,000 | 645,391 | 2FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 96950F-AK-0 | WILLIAMS COMPANIES INC SENIOR CORP BND | | 09/30/2020 | DIRECT | | 497,918 | 415,000 | 8,625 | 2FE |
| 96950F-AM-6 | WILLIAMS COMPANIES INC SENIOR CORP BND | | 09/30/2020 | REINSURANCE | | 213,244 | 195,000 | 606 | 2FE |
| 96950F-AP-9 | WILLIAMS COMPANIES INC SENIOR CORP BND | | 09/30/2020 | DIRECT | | 444,849 | 400,000 | 3,757 | 2FE |
| 970648-AJ-0 | WILLIS NORTH AMERICA INC SENIOR CORP BND | | 09/17/2020 | DIRECT | | 217,766 | 200,000 | 49 | 2FE |
| 976656-BW-7 | WISCONSIN ELECTRIC POWER COMPA SENIOR CO | | 09/30/2020 | REINSURANCE | | 6,859,732 | 5,000,000 | 105,469 | 1FE |
| 976843-BE-1 | WISCONSIN PUBLIC SERVICE CORPO SECURED C | | 09/30/2020 | REINSURANCE | | 10,596,377 | 8,500,000 | 155,940 | 1FE |
| 981811-AF-9 | WORTHINGTON INDUSTRIES INC SENIOR CORP | | 09/30/2020 | REINSURANCE | | 12,289,172 | 10,509,000 | 74,059 | 2FE |
| BAY159-SV-5 | CTL-UNIVERSEPASS-THROUGHTR CORP BND 3 | | 08/21/2020 | DIRECT | | 19,813,820 | 19,997,820 | | 1FE |
| BGA00T-JL-5 | CRE WRIGHT CE DEBT TERM LOAN 0.000% 0 | | 09/25/2020 | SPECIALTY FINANCE | | 28,428,008 | 28,428,008 | | 1FE |
| BGA0S4-ZN-6 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 10,880,369 | 10,880,369 | | 2FE |
| BGA0S4-ZP-1 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 203,538 | 203,538 | | 3FE |
| BGA0S4-ZQ-9 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 1,486,754 | 1,486,754 | | 4FE |
| BGA0S4-ZR-7 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 146,889 | 146,889 | | 5FE |
| BGA0S4-ZV-8 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 10,853,448 | 10,853,448 | | 2FE |
| BGA0S4-ZW-6 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 202,596 | 202,596 | | 3FE |
| BGA0S4-ZX-4 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 1,481,829 | 1,481,829 | | 4FE |
| BGA0S4-ZY-2 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 07/01/2020 | SPEC FIN | | 141,360 | 141,360 | | 5FE |
| BGA0TM-08-6 | INFINITYASSETHOLDINGSIAH_20 TERM LOAN | | 08/19/2020 | INFIN | | 575,942 | 575,942 | | 1FE |
| BGA0U9-8W-2 | SFSLTRUST2019-A TERM LOAN 1.448% 07/3 | | 08/05/2020 | SPECIALTY FINANCE | | 1,011,946 | 1,011,946 | | 1FE |
| BGA0U9-8Y-8 | SFSLTRUST2019-A TERM LOAN 1.650% 07/3 | | 08/05/2020 | SPECIALTY FINANCE | | 8,525,243 | 8,525,243 | | 1FE |
| BGA0U9-8Z-5 | SFSLTRUST2019-A TERM LOAN 2.650% 07/3 | | 08/05/2020 | SPECIALTY FINANCE | | 2,600,275 | 2,600,275 | | 1FE |
| BGA0U9-90-1 | SFSLTRUST2019-A TERM LOAN 3.650% 07/3 | | 08/05/2020 | SPECIALTY FINANCE | | 528,979 | 528,979 | | 2FE |
| BGA0U9-91-9 | SFSLTRUST2019-A TERM LOAN 4.650% 07/3 | | 08/05/2020 | SPECIALTY FINANCE | | 264,529 | 264,529 | | 3FE |
| BGA0U9-92-7 | SFSLTRUST2019-A TERM LOAN 0.000% 07/3 | | 08/05/2020 | SPECIALTY FINANCE | | 263,897 | 263,897 | | 5FE |
| BGA0UV-J7-6 | HILTONSATRUSTHILT_20-A TERM LOAN 2.0 | | 09/25/2020 | SPECIALTY FINANCE | | 44,994,751 | 44,994,751 | | 1FE |
| BGA0UV-J8-4 | HILTONSATRUSTHILT_20-A TERM LOAN 3.2 | | 09/25/2020 | SPECIALTY FINANCE | | 2,499,708 | 2,499,708 | | 2FE |
| BGA0UV-J9-2 | HILTONSATRUSTHILT_20-A TERM LOAN 4.5 | | 09/25/2020 | SPECIALTY FINANCE | | 1,499,825 | 1,499,825 | | 3FE |
| BGA0UV-JA-9 | HILTONSATRUSTHILT_20-A TERM LOAN 6.0 | | 09/25/2020 | SPECIALTY FINANCE | | 1,499,825 | 1,499,825 | | 4FE |
| BGA0UV-JB-7 | HILTONSATRUSTHILT_20-A TERM LOAN 0.0 | | 09/25/2020 | SPECIALTY FINANCE | | 1,773,730 | 1,773,730 | | 5FE |
| BGH6RD-8R-8 | NFLTRUSTXI SECURED CORP BND 2.970% 10/ | | 07/17/2020 | BANC OF AMERICA SECURITIES LLC | | 1,000,000 | 1,000,000 | | 1FE |
| BGH6RD-8S-6 | NFLTRUSTXI SECURED CORP BND 3.300% 10/ | | 07/17/2020 | BANC OF AMERICA SECURITIES LLC | | 2,000,000 | 2,000,000 | | 1FE |
| BL3392-82-8 | MILEAGE PLUS HOLDINGS LLC TERM LOAN 6 | | 07/16/2020 | CREDIT | | 14,700,000 | 15,000,000 | | 2FE |
| BRW6XV-UB-0 | NFLTRUSTXI SECURED CORP BND 3.530% 10/ | | 07/17/2020 | BANC OF AMERICA SECURITIES LLC | | 1,500,000 | 1,500,000 | | 2FE |
| BRW6XV-UC-8 | NFLTRUSTXI SECURED CORP BND 3.850% 10/ | | 07/17/2020 | BANC OF AMERICA SECURITIES LLC | | 1,765,000 | 1,765,000 | | 2FE |
| BRW6XV-UD-6 | NFLTRUSTXI SECURED CORP BND 3.850% 10/ | | 07/17/2020 | BANC OF AMERICA SECURITIES LLC | | 735,000 | 735,000 | | 2FE |
| 01626P-AM-8 | ALIMENTATION COUCHE-TARD INC SENIOR CORP | A. | 09/30/2020 | REINSURANCE | | 1,078,338 | 1,000,000 | 5,326 | 2FE |
| 11271L-AF-9 | BROOKFIELD FINANCE INC SENIOR CORP BND | A. | 09/23/2020 | DIRECT | | 1,986,260 | 2,000,000 | | 1FE |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY COMP SENIOR CO | A. | 09/30/2020 | REINSURANCE | | 2,247,765 | 1,480,000 | 15,160 | 1FE |
| 13645R-AF-1 | CANADIAN PACIFIC RAILWAY CO CORP BND | A. | 09/30/2020 | DIRECT | | 531,561 | 365,000 | 7,782 | 2FE |
| 448055-AD-5 | HUSKY ENERGY INC SENIOR CORP BND 6.80 | A. | 09/30/2020 | REINSURANCE | | 10,850,417 | 8,750,000 | 24,792 | 2FE |
| 448055-AP-8 | HUSKY ENERGY INC SENIOR CORP BND 4.40 | A. | 09/30/2020 | REINSURANCE | | 10,432,131 | 10,000,000 | 201,667 | 2FE |
| 67077M-AU-2 | NUTRIEN LTD SENIOR CORP BND 5.000% 04/ | A. | 09/30/2020 | REINSURANCE | | 1,319,083 | 1,000,000 | 24,861 | 2FE |
| 716442-AH-1 | SUNCOR ENERGY INC SENIOR CORP BND 5.35 | A. | 09/30/2020 | REINSURANCE | | 3,223,076 | 2,760,000 | 30,763 | 2FE |
| 71644E-AG-7 | SUNCOR ENERGY INC SENIOR CORP BND 5.95 | A. | 09/30/2020 | REINSURANCE | | 1,236,395 | 1,000,000 | 22,313 | 2FE |
| 775109-BB-6 | ROGERS COMMUNICATIONS INC SENIOR CORP BN | A. | 07/07/2020 | J.P. MORGAN SECURITIES INC | | 2,860,792 | 2,200,000 | 34,833 | 2FE |
| 775109-BN-0 | ROGERS COMMUNICATIONS INC SENIOR CORP BN | A. | 09/17/2020 | DIRECT | | 402,366 | 325,000 | 5,066 | 2FE |
| 867224-AD-9 | SUNCOR ENERGY INC SENIOR CORP BND 3.10 | A. | 09/17/2020 | DIRECT | | 465,056 | 425,000 | 4,282 | 2FE |
| 867229-AC-0 | SUNCOR ENERGY INC SENIOR CORP BND 7.15 | A. | 08/04/2020 | Various | | 278,653 | 215,000 | 171 | 2FE |
| 867229-AD-8 | SUNCOR ENERGY INC CORP BND 5.950% 12/0 | A. | 09/30/2020 | REINSURANCE | | 3,256,348 | 2,660,000 | 52,317 | 2FE |
| 867229-AE-6 | SUNCOR ENERGY INC CORP BND 6.500% 06/1 | A. | 09/17/2020 | DIRECT | | 561,591 | 425,000 | 6,523 | 2FE |
| 89114Q-CB-2 | TORONTO-DOMINION BANK/THE SENIOR CORP BN | A. | 09/30/2020 | REINSURANCE | | 2,168,130 | 2,000,000 | 3,431 | 1FE |
| 893526-8Z-9 | TRANSCANADA PIPELINES LTD CORP BND 7.6 | A. | 09/30/2020 | REINSURANCE | | 11,387,124 | 7,500,000 | 119,141 | 2FE |
| 89352H-AD-1 | TRANSCANADA PIPELINES LTD SENIOR CORP BN | A. | 09/30/2020 | DIRECT | | 637,403 | 465,000 | 12,733 | 2FE |
| 89352H-AL-3 | TRANSCANADA PIPELINES LTD SENIOR CORP BN | A. | 09/17/2020 | DIRECT | | 229,464 | 225,000 | 4,500 | 2FE |
| 89352H-AX-7 | TRANSCANADA PIPELINES LTD SENIOR CORP BN | A. | 09/30/2020 | DIRECT | | 1,090,460 | 900,000 | 15,319 | 2FE |
| 89352H-AZ-2 | TRANSCANADA PIPELINES LTD SENIOR CORP BN | A. | 09/30/2020 | DIRECT | | 2,120,446 | 1,600,000 | 2,040 | 2FE |
| 98417E-AT-7 | GLENORE FINANCE CANADA LTD SENIOR CORP | A. | 09/17/2020 | DIRECT | | 824,549 | 775,000 | 12,352 | 2FE |
| 00131L-AB-1 | AIA GROUP LTD SENIOR CORP BND 144A MTN | D. | 09/17/2020 | DIRECT | | 1,422,959 | 1,325,000 | 824 | 1FE |
| 00772B-AR-2 | AERCAP IRELAND CAPITAL DAC SENIOR CORP B | D. | 09/17/2020 | DIRECT | | 505,891 | 500,000 | 2,140 | 2FE |
| 01449T-AA-1 | ALESCOPREFERREDFUNDINGLTD ABS SC 9-A1 14 | D. | 09/24/2020 | CITIGROUP GLOBAL MKT INC | | 3,689,766 | 4,366,587 | 424 | 1FE |

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STATEMENT AS OF SEPTEMBER 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 |
| 034863-AS-9 | ANGLO AMERICAN CAPITAL PLC SENIOR CORP B | D. | 09/30/2020 | REINSURANCE | | 2,735,426 | 2,544,000 | 4,867 | 2FE |
| 034863-AY-6 | ANGLO AMERICAN CAPITAL PLC SENIOR CORP B | D. | 09/11/2020 | Various | | 10,217,150 | 10,000,000 | 5,486 | 2FE |
| 04941G-AQ-1 | ATLASSENIOLOANATCLO_13-1A ABS 0_13-1A 1 | D. | 08/18/2020 | MORGAN STANLEY & CO. INC | | 3,182,400 | 3,400,000 | 575 | 1FE |
| 04941T-AY-6 | ATLAS SENIOR LOAN FUND LTD ATC ABS 0_16- | D. | 09/09/2020 | J.P. MORGAN SECURITIES INC | | 1,929,950 | 2,000,000 | 2,293 | 1FE |
| 04942J-AG-6 | ATLASSENIOLOANFUNDLTDATC ABS10144A 2 | D. | 09/25/2020 | J.P. MORGAN SECURITIES INC | | 1,864,000 | 2,000,000 | 8,972 | 1FE |
| 055650-DH-8 | BP CAPITAL MARKETS PLC SENIORCORPBND 3 | D. | 09/30/2020 | REINSURANCE | | 14,976,552 | 13,000,000 | 164,019 | 1FE |
| 05581K-AB-7 | BNP PARIBAS SA SENIOR CORP BND 144A 3 | D. | 09/24/2020 | DIRECT | | 1,282,422 | 1,180,000 | 8,345 | 1FE |
| 05583J-AE-2 | BPOE SA SENIORCORPBND144A 4.625% 09/12 | D. | 09/17/2020 | DIRECT | | 477,868 | 400,000 | 308 | 1FE |
| 05964H-AB-1 | BANCO SANTANDER SA SENIOR CORP BND 4.2 | D. | 09/17/2020 | DIRECT | | 227,096 | 200,000 | 3,518 | 1FE |
| 05971K-AC-3 | BANCO SANTANDER SA CORP BND 3.306% 06 | D. | 09/17/2020 | DIRECT | | 660,098 | 600,000 | 4,022 | 1FE |
| 05971K-AE-9 | BANCO SANTANDER SA SRBN CORP BND 2.746 | D. | 09/17/2020 | DIRECT | | 212,046 | 200,000 | 1,556 | 2FE |
| 05971K-AF-6 | BANCO SANTANDER SA SRBN CORP BND 3.490 | D. | 09/24/2020 | DIRECT | | 1,318,724 | 1,200,000 | 12,680 | 2FE |
| 06760P-AL-5 | BABSON CLO LTD BABSN 18-3A ABS2018-3A | D. | 09/17/2020 | Various | | 3,864,125 | 4,000,000 | 14,297 | 1FE |
| 06849A-AB-5 | ABX FINANCING CO SENIORCORPBND144A 6.3 | D. | 09/14/2020 | CREDIT SUISSE ZURICH | | 5,233,664 | 3,800,000 | 101,212 | 2FE |
| 111021-AN-1 | BRITISH TELECOMMUNICATIONS PLC SENIOR CO | D. | 09/16/2020 | J.P. MORGAN SECURITIES INC | | 11,616,300 | 10,000,000 | 153,472 | 2FE |
| 11135F-BD-2 | BROADCOM LTD SENIORCORPBND 5.000% 04/1 | C. | 08/11/2020 | Tax Free Exchange | | 1,493,508 | 1,500,000 | 25,417 | 2FE |
| 151191-BE-2 | CELULOSA ARAUCO Y CONSTITUCION SENIOR CO | D. | 09/30/2020 | REINSURANCE | | 7,411,320 | 7,000,000 | 123,958 | 2FE |
| 192714-AC-7 | COLBUN SA SENIOR CORP BND 144A 3.950% | D. | 09/30/2020 | REINSURANCE | | 4,500,040 | 4,000,000 | 74,172 | 2FE |
| 202712-BL-8 | COMMONWEALTH BANK OF AUSTRALIA SRSUB COR | D. | 08/04/2020 | Various | | 279,917 | 250,000 | 3,535 | 2FE |
| 21684A-AB-2 | COOPERATIEVE RABOBANK UA RABOBANK NEDERL | D. | 09/14/2020 | CREDIT SUISSE ZURICH | | 4,370,730 | 3,000,000 | 50,313 | 2FE |
| 22535W-AB-3 | CREDIT AGRICOLE SA LONDON SRBN CORP BND | D. | 09/17/2020 | DIRECT | | 518,880 | 450,000 | 3,094 | 1FE |
| 22535W-AD-9 | CREDIT AGRICOLE SA LONDON SRBN CORP BND | D. | 09/17/2020 | DIRECT | | 707,632 | 650,000 | 9,154 | 1FE |
| 22535W-AG-2 | CREDIT AGRICOLE SA LONDON SRBN CORP BND | D. | 09/17/2020 | DIRECT | | 361,546 | 350,000 | 1,557 | 1FE |
| 225401-AP-3 | CREDIT SUISSE GROUP AG SENIOR CORP BND 1 | D. | 09/24/2020 | DIRECT | | 1,242,362 | 1,065,000 | 20,596 | 2FE |
| 225401-AQ-1 | CREDIT SUISSE GROUP AG SENIOR CORP BND 1 | D. | 09/24/2020 | DIRECT | | 626,737 | 605,000 | 3,759 | 2FE |
| 22546D-AA-4 | CREDIT SUISSE AG SRSUB CORP BND 144A 6 | D. | 09/17/2020 | DIRECT | | 225,063 | 225,000 | 1,300 | 2FE |
| 23291K-AJ-4 | DH EUROPE FINANCE II SARL SENIOR CORP BN | D. | 08/04/2020 | Various | | 238,793 | 205,000 | 1,351 | 2FE |
| 23291K-AK-1 | DH EUROPE FINANCE II SARL SENIOR CORP BN | D. | 09/30/2020 | REINSURANCE | | 2,266,750 | 2,000,000 | 25,500 | 2FE |
| 251566-AA-3 | DEUTSCHE TELEKOM AG SENIOR CORP BND 144A | D. | 08/04/2020 | Various | | 682,558 | 570,000 | 402 | 2FE |
| 25156P-AC-7 | DEUTSCHE TELEKOM INTL FIN BD 8.750% 06 | D. | 08/04/2020 | Various | | 442,358 | 275,000 | 2,874 | 2FE |
| 292786-AA-6 | ENEL FINANCE INTERNATIONAL NV SENIOR COR | D. | 09/24/2020 | DIRECT | | 280,415 | 250,000 | 2,819 | 2FE |
| 33938X-AA-3 | FLEXTRONICS INTL LTD SENIOR CORP BND | D. | 09/30/2020 | REINSURANCE | | 3,448,504 | 3,000,000 | 42,656 | 2FE |
| 36164Q-6M-5 | GE CAPITAL INTERNATIONAL FUND1 SENIOR CO | D. | 09/17/2020 | DIRECT | | 610,496 | 575,000 | 6,196 | 2FE |
| 36164Q-NA-2 | GE CAPITAL INTERNATIONAL FUND1 SENIOR CO | D. | 09/17/2020 | DIRECT | | 1,974,862 | 1,926,000 | 27,182 | 2FE |
| 404280-AF-6 | HSBC HOLDINGS PLC CORP BND 7.625% 05/1 | D. | 09/30/2020 | REINSURANCE | | 2,490,946 | 1,750,000 | 49,298 | 1FE |
| 404280-AU-3 | HSBC HOLDINGS PLC SUB CORP BND 4.250% | D. | 09/24/2020 | DIRECT | | 3,652,390 | 3,300,000 | 11,298 | 1FE |
| 404280-AW-9 | HSBC HOLDINGS PLC SENIOR CORP BND 4.30 | D. | 09/24/2020 | DIRECT | | 491,431 | 430,000 | 86 | 1FE |
| 404280-BS-7 | HSBC HOLDINGS PLC SENIOR CORP BND 3.95 | D. | 09/24/2020 | DIRECT | | 862,384 | 800,000 | 48 | 1FE |
| 404280-BT-5 | HSBC HOLDINGS PLC SENIORCORPBND 4.583% | D. | 09/17/2020 | DIRECT | | 263,662 | 225,000 | 2,320 | 1FE |
| 404280-CF-4 | HSBC HOLDINGS PLC SENIOR CORP BND 4.95 | D. | 09/17/2020 | DIRECT | | 246,803 | 200,000 | 4,400 | 1FE |
| 456472-AB-5 | INDUSTRIAS PENOLLES SAB DE CV SENIOR CORP | D. | 09/30/2020 | REINSURANCE | | 6,513,000 | 6,000,000 | 12,450 | 2FE |
| 456837-AU-7 | ING GROEP NV SENIOR CORP BND 144A 1.40 | D. | 09/17/2020 | DIRECT | | 685,996 | 675,000 | 1,811 | 2FE |
| 46132F-AB-6 | INVESCO FINANCE PLC SENIOR CORP BND 4 | D. | 09/30/2020 | REINSURANCE | | 3,462,772 | 3,167,000 | 21,243 | 2FE |
| 55608J-AK-4 | MACQUARIE GROUP LTD SENIOR CORP BND 144A | D. | 09/17/2020 | DIRECT | | 385,212 | 350,000 | 3,732 | 1FE |
| 60284M-AB-8 | MINERA MEXICO SA DE CV SENIOR CORP BND 1 | D. | 08/04/2020 | Various | | 483,152 | 450,000 | 113 | 2FE |
| 60687Y-AH-2 | MIZUHO FINANCIAL GROUP INC SENIOR CORP B | D. | 09/30/2020 | REINSURANCE | | 13,449,273 | 13,000,000 | 34,124 | 1FE |
| 60688X-AG-5 | MIZUHO BANK LTD MIZUHOBANKLTD 3.750% 0 | D. | 09/30/2020 | REINSURANCE | | 4,400,247 | 4,000,000 | 68,333 | 1FE |
| 62432C-AW-1 | MOUNTAIN VIEW CLO LTD MWV 15-1 ABS 5-10A | D. | 09/30/2020 | BARCLAYS CAPITAL | | 1,678,100 | 1,730,000 | 8,238 | 1FE |
| 63861V-AE-7 | NATIONWIDE BUILDING SOCIETY SRBN CORP BN | D. | 09/17/2020 | DIRECT | | 402,086 | 350,000 | 2,002 | 2FE |
| 67111C-AG-3 | OPSI FUND LTD OFSBS 17-1A ABS2017-1A 2 | D. | 09/11/2020 | MORGAN STANLEY & CO. INC | | 2,443,750 | 2,500,000 | 11,314 | 1FE |
| 686330-AL-5 | ORIX CORPORATION SENIOR CORP BND 4.050 | D. | 09/30/2020 | REINSURANCE | | 4,378,617 | 4,000,000 | 33,300 | 1FE |
| 693483-AD-1 | POSCO SENIOR CORP BND 144A 4.000% 08/0 | D. | 09/30/2020 | REINSURANCE | | 5,369,200 | 5,000,000 | 32,778 | 2FE |
| 74042J-AA-1 | PREFERREDFINSECURITIESXX11 ABS 21-A1 | D. | 07/28/2020 | CITIGROUP GLOBAL MKT INC | | 2,890,311 | 3,482,303 | 2,438 | 1FE |
| 74585P-AA-0 | PULSARFUNDINGILTDPLSR 19-1 ABS 19-1A 14 | D. | 09/11/2020 | RAYMOND JAMES | | 7,419,000 | 7,500,000 | 34,417 | 1FE |
| 77578J-AB-4 | ROLLS-ROYCE PLC SENIOR CORP BND 144A 3 | D. | 09/30/2020 | REINSURANCE | | 25,906,440 | 28,000,000 | 468,028 | 3FE |
| 780097-BD-2 | ROYAL BANK OF SCOTLAND PLC THE SENIOR CO | D. | 09/17/2020 | DIRECT | | 277,318 | 256,000 | 165 | 2FE |
| 780097-BE-0 | ROYAL BANK OF SCOTLAND PLC THE SENIOR CO | D. | 09/17/2020 | DIRECT | | 701,266 | 675,000 | 7,543 | 2FE |
| 780097-BG-5 | ROYAL BANK OF SCOTLAND PLC THE SRBN CORP | D. | 09/17/2020 | DIRECT | | 561,576 | 475,000 | 7,229 | 2FE |
| 79410U-AE-1 | SALEM FIELDS CLOLTD SBF 16-2A ABS 16-2A 144 | D. | 09/23/2020 | Various | | 3,642,650 | 3,700,000 | 17,243 | 1FE |
| 81883E-AJ-0 | SHACKLETON CLO LTD SHACK 17-11 ABS 17-1 | D. | 09/30/2020 | CITIGROUP GLOBAL MKT INC | | 1,676,500 | 1,750,000 | 5,434 | 1FE |

EO4-13

STATEMENT AS OF SEPTEMBER 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 |
| 822582-AD-4 | SHELL INTERNATIONAL FINANCE BV CORP BND | D | .09/30/2020 | REINSURANCE | | 22,137,600 | 14,880,000 | 276,675 | 1FE |
| 822582-BE-1 | SHELL INTERNATIONAL FINANCE BV SENIORCOR | D | .08/04/2020 | Various | | 513,372 | 405,000 | 3,573 | 1FE |
| 822582-CE-0 | SHELL INTERNATIONAL FINANCE BV SENIOR CO | D | .09/30/2020 | REINSURANCE | | 5,120,545 | 5,000,000 | 82,066 | 1FE |
| 83609N-AE-0 | SNDPT_16-3A ABS T_16-3A 144A 2.906% 01 | D | .07/08/2020 | BNP PARIBAS | | 2,904,000 | 3,000,000 | 25,236 | 1FE |
| 83609W-AU-4 | SOUNDPOINTCLOLTDSDPT_15-3 ABS T_15-3A 1 | D | .09/22/2020 | J.P. MORGAN SECURITIES INC | | 1,962,500 | 2,000,000 | 7,963 | 1FE |
| 853254-BS-8 | STANDARD CHARTERED PLC SENIOR CORP BND 1 | D | .07/20/2020 | Various | | 2,494,301 | 2,150,000 | 31,063 | 1FE |
| 865622-BJ-2 | SUMITOMO MITSUI BANKING CORP SENIOR CORP | D | .09/30/2020 | REINSURANCE | | 1,096,545 | 1,000,000 | 8,778 | 1FE |
| 86562M-AA-8 | SUMITOMO MITSUI FIN GRP INC SUB CORP BND | D | .09/17/2020 | DIRECT | | 991,739 | 900,000 | 17,522 | 2FE |
| 874060-AX-4 | TAKEDA PHARMACEUTICAL CO LTD SENIORCORPB | D | .09/24/2020 | DIRECT | | 994,060 | 970,000 | 3,756 | 2FE |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU SENIOR CORP BND | D | .09/17/2020 | DIRECT | | 659,649 | 575,000 | 131 | 2FE |
| 87938W-AX-1 | TELEFONICA EMISIONES SAU SENIOR CORP BND | D | .09/17/2020 | DIRECT | | 444,628 | 350,000 | 483 | 2FE |
| 89153V-AG-4 | TOTAL CAPITAL INTERNATIONAL SA SENIOR CO | D | .09/30/2020 | REINSURANCE | | 1,097,107 | 1,000,000 | 7,708 | 1FE |
| 89289E-AJ-3 | TRALEECOLDTRAL_19-6A ABS_19-6A 144A | D | .08/18/2020 | JANNEY MONTGOMERY SCOTT | | 2,425,000 | 2,500,000 | 5,691 | 1FE |
| 89366L-AE-4 | TRANSELEC S.A. SENIOR CORP BND 144A 3. | D | .09/30/2020 | REINSURANCE | | 2,183,000 | 2,000,000 | 16,792 | 2FE |
| 89400P-AK-9 | TRANSURBAN FINANCE COMPANY PTY CORP BND | D | .09/11/2020 | Various | | 20,856,014 | 20,765,000 | | 2FE |
| 902613-AB-4 | UBS GROUP AG SENIOR CORP BND 144A 1.00 | D | .09/24/2020 | DIRECT | | 1,325,089 | 1,320,000 | 1,737 | 1FE |
| 92331A-AS-3 | VENTURE CDO LTD VENTR_17-28A ABS_17-28A | D | .08/04/2020 | JEFFRIES & CO. INC. | | 9,256,000 | 9,256,000 | | 1FE |
| 92331D-AS-7 | VENTURECDOLOVENTR_17-28AA ABS_17-28AA 1 | D | .08/04/2020 | JEFFRIES & CO. INC. | | 4,160,000 | 4,160,000 | | 1FE |
| 92857W-BH-2 | VODAFONE GROUP PLC SENIOR CORP BND 3.7 | D | .09/30/2020 | REINSURANCE | | 7,938,825 | 7,272,000 | 56,055 | 2FE |
| 92857W-BK-5 | VODAFONE GROUP PLC SENIORCORPBND 4.375 | D | .09/17/2020 | DIRECT | | 239,656 | 200,000 | 2,431 | 2FE |
| 92857W-BS-8 | VODAFONE GROUP PLC SENIOR CORP BND 4.8 | D | .08/06/2020 | Various | | 6,687,850 | 5,000,000 | 34,531 | 2FE |
| 961214-DF-7 | WESTPAC BANKING CORP SUB CORP BND EMTN | D | .09/17/2020 | DIRECT | | 282,680 | 250,000 | 3,211 | 2FE |
| 961214-EF-6 | WESTPAC BANKING CORP SUB CORP BND 4.11 | D | .09/17/2020 | DIRECT | | 197,436 | 175,000 | 919 | 2FE |
| 960236-AM-5 | WOODSIDE FINANCE LTD SENIOR CORP BND 144 | D | .09/30/2020 | REINSURANCE | | 5,289,942 | 5,000,000 | 12,674 | 2FE |
| 98420E-AC-9 | XL GROUP LTD SUB CORP BND 4.450% 03/31 | D | .09/17/2020 | DIRECT | | 1,122,742 | 1,000,000 | 19,778 | 2FE |
| 984851-AF-2 | YARA INTERNATIONAL ASA SENIOR CORP BND 1 | D | .09/30/2020 | REINSURANCE | | 5,859,092 | 5,000,000 | 78,507 | 2FE |
| 98875J-AJ-3 | ZAISMATRIKXCDIZAIS_20-16A ABS_20-16A 144 | D | .08/24/2020 | JEFFRIES & CO. INC. | | 3,960,000 | 4,000,000 | | 1FE |
| BAY159-TD-2 | UNIVERSEISSUERLLCIINTERESTS CORP BND 0 | D | .08/21/2020 | DIRECT | | 184,000 | 2,000 | | 1FE |
| P4R52Q-AC-9 | GRUPO BIMBO SA DE CV SENIOR CORP BND 4 | D | .09/17/2020 | DIRECT | | 484,786 | 410,000 | 6,423 | 2FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,993,350,377 | 2,680,814,093 | 23,192,291 | XXX |
| 29250N-BC-8 | ENBRIDGE INC SRSUB CORP BND 5.750% 07/ | A | .07/06/2020 | J.P. MORGAN SECURITIES INC | | 2,000,000 | 2,000,000 | | 2FE |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 2,000,000 | 2,000,000 | | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 3,734,674,920 | 3,323,080,093 | 27,372,683 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 3,734,674,920 | 3,323,080,093 | 27,372,683 | XXX |
| 74460W-53-7 | PUBLIC STORAGE | | .08/11/2020 | BANC OF AMERICA SECURITIES LLC | 200,000.000 | 5,000,000 | 0.00 | | 2FE |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 5,000,000 | XXX | | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 5,000,000 | XXX | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 5,000,000 | XXX | | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | | XXX | | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | | XXX | | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 5,000,000 | XXX | | XXX |
| 9999999 - Totals | | | | | | 3,739,674,920 | XXX | 27,372,683 | XXX |

EQ4.14

STATEMENT AS OF SEPTEMBER 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 | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation and Admini- strative Symbol |
| 36202E-S3-4 | GNMA2 POOL # 004138 5.500% 05/20/38 | | 09/01/2020 | Paydown | | 23 | 23 | 25 | 25 | | (2) | | (2) | | 23 | | | | .1 | .05/20/2038 | 1 |
| 36202F-LP-9 | GNMA2 POOL # 004834 4.500% 10/20/40 | | 09/01/2020 | Paydown | | 7,823 | 7,823 | 8,233 | 8,233 | | (400) | | (400) | | 7,823 | | | | 229 | .10/20/2040 | 1 |
| 36223E-7F-5 | GNMA GNMA30YR 10.000% 08/15/21 | | 09/01/2020 | Paydown | | 306 | 306 | 311 | 309 | | (3) | | (3) | | 306 | | | | 20 | .08/15/2021 | 1 |
| 38379K-QF-8 | GNMA GNMA 15-070 0.838% 12/16/49 | | 09/01/2020 | Paydown | | | | 25,254 | 23,620 | | (23,620) | | (23,620) | | | | | | 2,649 | .12/16/2049 | 1 |
| 831641-EZ-4 | SBIC 13-10B AGENCY ABS 13-10B 3.644% 0 | | 09/10/2020 | Paydown | | 7,711 | 7,711 | 8,172 | 7,917 | | (206) | | (206) | | 7,711 | | | | 281 | .09/10/2023 | 1 |
| 91282C-AE-1 | UNITED STATES TREASURY SENIOR GOVT BND | | 09/17/2020 | Various | | 86,268,857 | 86,668,000 | 86,107,183 | | | 1,353 | | 1,353 | | 86,108,536 | | 160,321 | 160,321 | 47,435 | .08/15/2030 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 86,284,720 | 86,683,863 | 86,149,178 | 40,094 | | (22,878) | | (22,878) | | 86,124,399 | | 160,321 | 160,321 | 50,615 | XXX | XXX |
| 80413T-AU-3 | SAUDI ARABIA SENIOR CORP BND 144A MTN | D | 08/13/2020 | DIRECT | | 6,500,000 | 5,000,000 | 4,925,207 | | | 25 | | 25 | | 4,925,232 | | 1,574,768 | 1,574,768 | 71,875 | .04/22/2060 | 1FE |
| 80414L-2F-1 | SAUDI ARABIAN OIL CO SENIOR CORP BND 144 | D | 08/17/2020 | DIRECT | | 6,125,000 | 5,000,000 | 5,201,350 | 5,200,096 | | (2,267) | | (2,267) | | 5,197,829 | | 927,171 | 927,171 | 184,115 | .04/16/2049 | 1FE |
| BRI42G-6J-2 | SAUDI ARABIA SENIOR CORP BND 144A MTN | D | 08/13/2020 | Tax Free Exchange | | 4,925,207 | 5,000,000 | 4,925,000 | | | 207 | | 207 | | 4,925,207 | | | | 69,375 | .04/22/2060 | 1FE |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 17,550,207 | 15,000,000 | 15,051,557 | 5,200,096 | | (2,035) | | (2,035) | | 15,048,268 | | 2,501,939 | 2,501,939 | 325,365 | XXX | XXX |
| 01026C-AC-5 | ALABAMA ECON SETTLEMENT AUTH MUNITAX BND | | 09/10/2020 | SOUTHTRUST SECURITIES INC | | 4,738,500 | 4,500,000 | 4,458,015 | 4,466,421 | | 5,703 | | 5,703 | | 4,472,124 | | 266,376 | 266,376 | 140,754 | .09/15/2025 | 1FE |
| 01026C-AC-5 | ALABAMA ECON SETTLEMENT AUTH MUNITAX BND | | 09/15/2020 | Call 100.0000 | | 1,205,000 | 1,205,000 | 1,193,757 | 1,196,008 | | 1,562 | | 1,562 | | 1,197,570 | | 7,430 | 7,430 | 38,114 | .09/15/2025 | 1FE |
| 13003L-S5-7 | CALIFORNIA HEALTH FACS AUTH MUNI BND REV | | 09/17/2020 | Call 100.0000 | | 320,000 | 320,000 | 337,267 | 320,000 | | (2,358) | | (2,358) | | 328,518 | | (8,518) | (8,518) | 13,699 | .03/01/2043 | 1FE |
| 3128MC-ET-8 | FHLMC FGOLD5YRGIANT 5.000% 04/01/24 | | 09/01/2020 | Paydown | | 2,247 | 2,247 | 2,348 | 2,327 | | (80) | | (80) | | 2,247 | | | | 75 | .04/01/2024 | 1 |
| 31298F-2A-9 | FHLMC FGOLD30YR 7.000% 01/01/31 | | 09/01/2020 | Paydown | | 16 | 16 | 17 | 17 | | | | | | 16 | | | | 1 | .01/01/2031 | 1 |
| 31298F-JL-7 | FHLMC FGOLD30YR 7.000% 01/01/31 | | 09/01/2020 | Paydown | | 17 | 17 | 17 | 17 | | | | | | 17 | | | | 1 | .01/01/2031 | 1 |
| 3133TB-MY-3 | FHLMC AGENCY CMO T-8 AB 7.000% 11/15/2 | | 09/01/2020 | Paydown | | 26,501 | 26,501 | 29,675 | 28,228 | | (1,727) | | (1,727) | | 26,501 | | | | 1,235 | .11/15/2028 | 1 |
| 31364Y-M9-1 | FNMA 17-93A AGENCY CMO 17-93 ZM 3.500% | | 09/01/2020 | Paydown | | 2,012,136 | 2,012,136 | 2,002,373 | 2,002,418 | | 9,717 | | 9,717 | | 2,012,136 | | | | 44,858 | .11/25/2057 | 1 |
| 313689-JY-4 | FNMA 20-20 AGENCY CMO 20D-CZ 2.500% 04 | | 09/01/2020 | Paydown | | 46,393 | 46,393 | 46,045 | | | 348 | | 348 | | 46,393 | | | | 537 | .04/25/2050 | 1 |
| 31378G-K3-2 | FHLMC FHMS K043 0.658% 12/25/24 | | 09/01/2020 | Paydown | | 1,023 | 1,023 | 666 | | | (666) | | (666) | | | | | | 133 | .12/25/2024 | 1 |
| 31383M-OB-2 | FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR | | 09/01/2020 | Paydown | | 893 | 893 | 955 | 949 | | (56) | | (56) | | 893 | | | | 45 | .12/01/2028 | 1 |
| 3138EO-Q9-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ | | 09/01/2020 | Paydown | | 811 | 811 | 813 | 812 | | (1) | | (1) | | 811 | | | | 19 | .12/01/2041 | 1 |
| 3140HX-4D-9 | FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS | | 07/10/2020 | SECURITIES | | 533,359 | 500,000 | 500,938 | | | (22) | | (22) | | 500,916 | | 32,444 | 32,444 | 4,533 | .03/01/2040 | 1 |
| 3140HY-CH-9 | FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS | | 09/01/2020 | Paydown | | 444 | 444 | 446 | | | (2) | | (2) | | 444 | | | | 4 | .02/01/2048 | 1 |
| 31418P-8N-0 | FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR | | 09/01/2020 | Paydown | | 122 | 122 | 125 | 125 | | (3) | | (3) | | 122 | | | | 3 | .03/01/2025 | 1 |
| 31418T-XF-9 | FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR | | 09/01/2020 | Paydown | | 172 | 172 | 179 | 178 | | (5) | | (5) | | 172 | | | | 5 | .05/01/2025 | 1 |
| 31418U-2M-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL # AD | | 09/01/2020 | Paydown | | 2,547 | 2,547 | 2,646 | 2,629 | | (82) | | (82) | | 2,547 | | | | 80 | .06/01/2025 | 1 |
| 31419A-HL-4 | FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR | | 09/01/2020 | Paydown | | 2,816 | 2,816 | 2,926 | 2,907 | | (91) | | (91) | | 2,816 | | | | 88 | .08/01/2025 | 1 |
| 35563C-AA-6 | FEDERAL HOME LOAN MORTGAGE COR FIMMHR 15 | | 09/25/2020 | Paydown | | 3,779 | 3,779 | 4,018 | 4,012 | | (234) | | (234) | | 3,779 | | | | 106 | .11/25/2055 | 1 |
| 35563C-AJ-7 | FIMMHR BOND RESEC TRUST 15-R1 ABS 5-R1-2A | | 09/25/2020 | Paydown | | 1,046 | 1,046 | 1,092 | 1,092 | | (46) | | (46) | | 1,046 | | | | 30 | .10/25/2052 | 1 |
| 438701-RG-1 | HONOLULU HAWAII CITY & CNTY WA HONOLULU | | 07/01/2020 | Call 100.0000 | | 150,000 | 150,000 | 171,971 | 152,180 | | (2,180) | | (2,180) | | 150,000 | | | | 8,994 | .07/01/2030 | 1FE |
| 452001-SY-2 | ILLINOIS EDL FACS AUTH ILLINOIS EDL FACS AU | | 07/01/2020 | Call 100.0000 | | 3,455,000 | 3,455,000 | 3,617,212 | 3,536,423 | | (41,172) | | (41,172) | | 3,495,251 | | (40,251) | (40,251) | 193,480 | .07/01/2021 | 1FE |
| 45200F-CE-7 | ILLINOIS ST FIN AUTH REVENUE ILLINOIS STF | | 07/01/2020 | Call 100.0000 | | 550,000 | 550,000 | 616,781 | 611,943 | | (1,619) | | (1,619) | | 610,324 | | (60,324) | (60,324) | 34,573 | .07/01/2033 | 1FE |
| 64990G-A6-9 | DORMITORY AUTHORITY OF STATE O MUNITAX | | 07/15/2020 | DIRECT | | 1,976,180 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (23,820) | (23,820) | 18,858 | .07/01/2040 | 1FE | |
| 658207-MA-0 | NORTH CAROLINA HSG FIN AGY MUNITAX BND R | | 09/01/2020 | Call 100.0000 | | 25,000 | 25,000 | 26,201 | 25,303 | | (80) | | (80) | | 25,223 | | (223) | (223) | 1,033 | .01/01/2030 | 1FE |
| 663903-JQ-6 | NORTHEAST OHIO REG SWIR DIST MUNITAX BN | | 07/15/2020 | DIRECT | | 1,044,000 | 1,000,000 | 1,048,380 | | | (1,638) | | (1,638) | | 1,046,742 | | (2,742) | (2,742) | 14,311 | .11/15/2044 | 1FE |
| 682823-GD-6 | ONONDAGANYCIVICORP MUNITAX BND 3 | | 09/22/2020 | DIRECT | | 16,104,810 | 15,500,000 | 15,500,000 | | | | | | 15,500,000 | | 604,810 | 604,810 | 120,206 | .12/01/2055 | 1FE | |
| 752123-JH-3 | RANCHO CUCAOMONGA CALIF REDEV RANCHOUCAM | | 09/01/2020 | Call 100.0000 | | 295,000 | 295,000 | 322,270 | 319,917 | | (2,203) | | (2,203) | | 317,714 | | (22,714) | (22,714) | 18,473 | .09/01/2031 | 2FE |
| 877123-ZE-1 | WISCONSIN STATE OF MUNI BND REV 5.100% | | 07/01/2020 | Call 100.0000 | | 3,625,000 | 3,625,000 | 3,909,563 | 3,678,933 | | (53,933) | | (53,933) | | 3,625,000 | | | | 184,875 | .07/01/2024 | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 36,121,789 | 35,224,940 | 35,797,053 | 16,364,381 | | (90,868) | | (90,868) | | 35,369,322 | | 752,468 | 752,468 | 838,793 | XXX | XXX |
| 00037U-AA-8 | AASET 2018-3 NTE ISR DSG AT CO ABS 18-3 | | 07/15/2020 | Paydown | | 1,724 | 1,724 | 1,724 | 1,726 | | (2) | | (2) | | 1,724 | | | | 45 | .12/15/2038 | 1FE |
| 00037U-AC-4 | AASET 2018-3 NTE ISR DSG AT CO ABS 18-3 | | 07/16/2020 | DIRECT Redemption 100.0000 | | 147,846 | 400,653 | 400,232 | 401,430 | | 10,437 | | 10,437 | | 411,867 | | (264,020) | (264,020) | 9,502 | .12/15/2038 | 4FE |
| 00083Y-AA-3 | ACC GROUP HOUSING LLC CORP BND 6.350% | | 07/15/2020 | | | 5,311 | 5,311 | 6,612 | 6,604 | | (1,293) | | (1,293) | | 5,311 | | | | 337 | .07/15/2054 | 1FE |
| 001192-AH-6 | SOUTHERN COMPANY GAS CAPITAL C SENIOR CO | | 07/13/2020 | DEUTSCHE BANK AG | | 2,772,753 | 2,020,000 | 2,360,972 | 2,346,704 | | (5,152) | | (5,152) | | 2,341,552 | | 431,201 | 431,201 | 98,896 | .03/15/2041 | 2FE |
| 001518-AA-3 | AIMXL 2018-1 LLC AIMXL 2018-1 LLC 0.00 | | 07/01/2020 | Paydown | | | | | | | | | | | | | | | 35,215 | .01/15/2054 | 1FE |
| 00190V-HF-1 | ASG 11-1 ASG 11-1 3.564% 11/28/35 | | 09/01/2020 | Paydown Tax Free Exchange - Cash | | 579,827 | 537,021 | 380,681 | 378,127 | | 201,700 | | 201,700 | | 579,827 | | | | 15,465 | .11/28/2035 | 1FIM |
| 00206R-BK-7 | AT&T INC CORP 4.350% 06/15/45 | | 09/18/2020 | | | 55,287 | 1,396,000 | 51,927 | 54,907 | | 380 | | 380 | | 55,287 | | | | | .06/15/2045 | 2FE |
| 00206R-BK-7 | AT&T INC CORP 4.350% 06/15/45 | | 09/18/2020 | Tax Free Exchange | | | 1,035,000 | 976,018 | 976,018 | | | | | | 976,018 | | | | 34,142 | .06/15/2045 | 2FE |
| 00206R-CQ-3 | AT&T INC SENIOR CORP BND 4.750% 05/15/ | | 09/17/2020 | Various | | 326,855 | 3,000,000 | 324,634 | 326,109 | | 747 | | 747 | | 326,855 | | | | | .05/15/2046 | 2FE |
| 00206R-CQ-3 | AT&T INC SENIOR CORP BND 4.750% 05/15/ | | 09/18/2020 | Various | | 4,029,520 | 4,420,000 | 4 | | | | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 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 | |
| 00206R-DF-6 | AT&T INC SENIOR CORP BND 6.000% 08/15/ | | 09/18/2020 | Tax Free Exchange - Cash | | 36,995 | 350,000 | 39,889 | 38,973 | | (1,978) | | (1,978) | | 36,995 | | | | | 08/15/2040 | 2FE | |
| 00206R-DF-6 | AT&T INC SENIOR CORP BND 6.000% 08/15/ | | 09/18/2020 | Tax Free Exchange | | 398,451 | 350,000 | 398,451 | 398,451 | | | | | | 398,451 | | | | 22,925 | 08/15/2040 | 2FE | |
| 00206R-DG-4 | AT&T INC SENIOR CORP BND 6.375% 03/01/ | | 09/18/2020 | Tax Free Exchange - Cash | | 288,176 | 2,500,000 | 317,063 | 293,261 | | (5,085) | | (5,085) | | 288,176 | | | | | 03/01/2041 | 2FE | |
| 00206R-DG-4 | AT&T INC SENIOR CORP BND 6.375% 03/01/ | | 09/18/2020 | Tax Free Exchange | | 2,483,764 | 2,500,000 | 2,483,764 | 2,483,764 | | | | | | 2,483,764 | | | | 166,901 | 03/01/2041 | 2FE | |
| 00206R-DJ-8 | AT&T INC SENIOR CORP BOND 4.500% 03/09 | | 09/17/2020 | Various | | 3,213 | 350,000 | 4,052 | 3,805 | | (592) | | (592) | | 3,213 | | | | | 03/09/2048 | 2FE | |
| 00206R-DJ-8 | AT&T INC SENIOR CORP BOND 4.500% 03/09 | | 09/18/2020 | Various | | 72,727 | 67,000 | 72,727 | 72,727 | | | | | | 72,727 | | | | 3,090 | 03/09/2048 | 2FE | |
| 00206R-DS-8 | AT&T INC SENIOR CORP BND 5.450% 03/01/ | | 09/17/2020 | Various | | 1,815,208 | 10,000,000 | 1,898,618 | 1,873,891 | | (58,684) | | (58,684) | | 1,815,208 | | | | | 03/01/2047 | 2FE | |
| 00206R-DS-8 | AT&T INC SENIOR CORP BND 5.450% 03/01/ | | 09/18/2020 | Various | | 23,540,616 | 20,420,000 | 23,540,616 | 23,541,463 | | (847) | | (847) | | 23,540,616 | | | | 892,943 | 03/01/2047 | 2FE | |
| 00206R-GL-0 | AT&T INC SENIOR CORP BND 4.100% 02/15/ | | 09/28/2020 | CREDIT SUISSE FINANCIAL PRODU | | 1,193,183 | 1,030,000 | 1,194,877 | | | (723) | | (723) | | 1,194,154 | | (971) | (971) | 5,161 | 02/15/2028 | 2FE | |
| 00206R-HK-1 | AT&T INC SENIOR CORP BND 4.850% 03/01/ | | 09/18/2020 | Tax Free Exchange - Cash | | 12,592 | 200,000 | 13,750 | 13,382 | | (789) | | (789) | | 12,592 | | | | | 03/01/2039 | 2FE | |
| 00206R-HK-1 | AT&T INC SENIOR CORP BND 4.850% 03/01/ | | 09/18/2020 | Tax Free Exchange | | 216,030 | 200,000 | 216,030 | 216,030 | | | | | | 216,030 | | | | 10,158 | 03/01/2039 | 2FE | |
| 00206R-JL-7 | AT&T INC SENIOR CORP BND 4.850% 07/15/ | | 09/18/2020 | Tax Free Exchange - Cash | | 228,760 | 900,000 | 240,084 | 235,196 | | (6,436) | | (6,436) | | 228,760 | | | | | 07/15/2045 | 2FE | |
| 00206R-JL-7 | AT&T INC SENIOR CORP BND 4.850% 07/15/ | | 09/18/2020 | Tax Free Exchange | | 3,349,175 | 3,200,000 | 3,349,175 | 3,349,175 | | | | | | 3,349,175 | | | | 182,360 | 07/15/2045 | 2FE | |
| 00206R-MC-3 | AT&T INC SENIOR CORP BND 144A 3.500% 0 | | 09/18/2020 | DIRECT | | 1,656 | 1,508 | 1,656 | 1,508 | | | | | | 1,508 | | 148 | 148 | | 09/15/2053 | 2FE | |
| 00206R-MD-1 | AT&T INC SENIOR CORP BND 144A 3.550% 0 | | 09/18/2020 | DIRECT | | 3,905 | 3,905 | 3,340 | 3,340 | | | | | | 3,340 | | 565 | 565 | | 09/15/2055 | 2FE | |
| 00206R-ME-9 | AT&T INC SENIOR CORP BND 144A 3.650% 0 | | 09/18/2020 | DIRECT | | 2,533 | 2,533 | 2,312 | 2,312 | | | | | | 2,312 | | 221 | 221 | | 09/15/2059 | 2FE | |
| 00442L-AA-7 | ACESECURITIESCORPAC 07-HE4 ABS E4-A1 | | 09/25/2020 | Paydown | | 141,376 | 141,376 | 33,094 | | | 108,153 | | 108,153 | | 141,376 | | | | | 482 | 05/25/2037 | 1FE |
| 00442L-AA-7 | ACESECURITIESCORPAC 07-HE4 ABS E4-A1 | | 07/27/2020 | Paydown | | 25,322 | 25,322 | 5,938 | | | 19,371 | | 19,371 | | 25,322 | | | | | 56 | 05/25/2037 | 6FE |
| 009098-A*-5 | AIR CARGO LOGISTICS FT WORTH T CORP BND | | 09/10/2020 | Redemption 100.0000 | | 3,165 | 3,165 | 3,165 | 3,165 | | | | | | 3,165 | | | | | 87 | 11/10/2039 | 1 |
| 015271-AR-0 | ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO | | 08/21/2020 | SUSQUEHANNA PARTNERS | | 1,599,920 | 1,400,000 | 1,398,026 | 1,398,113 | | 99 | | 99 | | 1,398,113 | | 201,709 | 201,709 | | 52,500 | 08/15/2031 | 2FE |
| 02146Y-AA-4 | COUNTRYWIDE ALTERNATIVE LOAN T RMB5_06-0 | | 09/21/2020 | Paydown | | 580,977 | 580,450 | 406,591 | 399,124 | | 181,853 | | 181,853 | | 580,977 | | | | | 4,755 | 07/20/2046 | 1FM |
| 02147R-AF-7 | COUNTRYWIDE ALTERNATIVE LOAN T CIALT_06- | | 09/01/2020 | Paydown | | 1,580 | 1,574 | 1,152 | 1,206 | | 374 | | 374 | | 1,580 | | | | | 64 | 08/25/2036 | 1FM |
| 02148F-AE-5 | CIALT 2007-4CB 1 CIALT_07-4CB 5.750% 0 | | 09/01/2020 | Paydown | | 75,432 | 91,001 | 75,640 | 71,873 | | 3,558 | | 3,558 | | 75,432 | | | | | 3,510 | 04/25/2037 | 1FM |
| 02148K-AJ-3 | CIALT 2006-40T1 CIALT_06-40T 0.548% 01 | | 09/25/2020 | Paydown | | 21,851 | 41,652 | 24,474 | 25,377 | | (3,526) | | (3,526) | | 21,851 | | | | | 426 | 01/25/2037 | 1FM |
| 02150D-AA-3 | COUNTRYWIDE ALTERNATIVE LOAN T CIALT_07- | | 09/25/2020 | Paydown | | 218,293 | 218,293 | 97,140 | 136,934 | | 81,359 | | 81,359 | | 218,293 | | | | | 1,884 | 05/25/2047 | 1FM |
| 02150P-AA-6 | CIALT 2007-0A6 A RMB5 CIALT_07_0A6 A1A | | 09/25/2020 | Paydown | | 140,757 | 140,757 | 77,724 | 94,225 | | 46,531 | | 46,531 | | 140,757 | | | | | 958 | 06/25/2037 | 1FM |
| 02151N-BH-4 | COUNTRYWIDE ALTERNATIVE LOAN T CIALT_07- | | 09/01/2020 | Paydown | | 22,697 | 21,783 | 14,316 | 14,207 | | 8,490 | | 8,490 | | 22,697 | | | | | 926 | 08/25/2037 | 1FM |
| 02152B-AU-1 | COUNTRYWIDE ALTERNATIVE LOAN T ABS_07-H | | 09/25/2020 | Paydown | | 495,716 | 495,716 | 377,788 | | | 117,733 | | 117,733 | | 495,716 | | | | | 2,205 | 08/25/2047 | 1FE |
| 02152B-AU-1 | COUNTRYWIDE ALTERNATIVE LOAN T ABS_07-H | | 07/27/2020 | Paydown | | 83,604 | 83,604 | 63,569 | | | 19,856 | | 19,856 | | 83,604 | | | | | 336 | 08/25/2047 | 6FE |
| 02376W-AA-9 | AMERICAN AIRLINES P-T TR SECURED CORP BN | | 07/15/2020 | Redemption 100.0000 | | 172,177 | 172,177 | 144,075 | 183,180 | | 27,598 | 38,602 | (11,004) | | 172,177 | | | | | 3,530 | 07/15/2029 | 2FE |
| 025816-BY-4 | AMERICAN EXPRESS COMPANY SENIOR CORP BND | | 09/28/2020 | SUSQUEHANNA PARTNERS | | 1,167,301 | 1,130,000 | 1,170,114 | | | (540) | | (540) | | 1,169,575 | | (2,273) | (2,273) | | 16,724 | 11/05/2021 | 1FE |
| 026930-AA-5 | AMERICAN HOME MORTGAGE ASSETS WHOLE CMO | | 09/25/2020 | Paydown | | 609,818 | 763,512 | 590,781 | 382,799 | | 28,631 | | 28,631 | | 609,818 | | | | | 4,764 | 03/25/2047 | 1FM |
| 026936-AA-2 | AMERICAN HOME MORTGAGE ASSETS CMO AHMA_0 | | 09/25/2020 | Paydown | | 114,167 | 114,167 | 119,597 | 104,442 | | 9,725 | | 9,725 | | 114,167 | | | | | 175 | 06/25/2047 | 1FM |
| 03076C-AJ-5 | AMERIPRISE FINANCIAL INC SENIOR CORP BND | | 09/29/2020 | SUSQUEHANNA PARTNERS | | 975,053 | 940,000 | 976,783 | | | (409) | | (409) | | 976,374 | | | (1,321) | (1,321) | 627 | 03/22/2022 | 1FE |
| 031162-CT-5 | AMGEN INC SENIOR CORP BND 2.200% 02/21 | | 09/29/2020 | DIRECT | | 1,683,619 | 1,590,000 | 1,695,134 | | | (272) | | (272) | | 1,694,862 | | (11,243) | (11,243) | | 3,790 | 02/21/2027 | 2FE |
| 036752-AB-9 | ANTHEM INC SENIORCORPBND 3.650% 12/01/ | | 09/29/2020 | CITICORP SECURITIES | | 1,823,712 | 1,600,000 | 1,840,875 | | | (551) | | (551) | | 1,840,324 | | (16,612) | (16,612) | | 19,304 | 12/01/2027 | 2FE |
| 037833-DQ-0 | APPLE INC SENIOR CORP BND 2.950% 09/11 | | 09/29/2020 | Various | | 11,472,706 | 10,500,000 | 10,054,380 | 10,055,544 | | 6,217 | | 6,217 | | 10,061,760 | | 1,410,946 | 1,410,946 | | 299,253 | 09/11/2049 | 1FE |
| 038370-AA-0 | AQUAFINANCETRUSTAOFIT_19-A ABS_19-A-A 1 | | 09/15/2020 | Paydown | | 585,970 | 585,970 | 585,879 | 585,886 | | 84 | | 84 | | 585,970 | | | | | 12,269 | 07/16/2040 | 1FE |
| 03879M-AA-1 | ARC Rail 2013-1 B ABS_13-1 A 144A 3.00 | | 09/15/2020 | Paydown | | 470,862 | 470,862 | 470,862 | 470,862 | | | | | | 470,862 | | | | | 8,926 | 07/01/2038 | 1FE |
| 039483-AR-3 | ARCHER DANIELS MIDLAND CO ARCHERDANIELSM | | 09/23/2020 | Call 142.5790 | | 1,425,790 | 1,000,000 | 1,178,917 | 1,155,129 | | (9,886) | | (9,886) | | 1,145,243 | | (145,243) | (145,243) | | 485,047 | 05/01/2029 | 1FE |
| 039483-AU-6 | ARCHER DANIELS MIDLAND CO CORP BND 5.3 | | 09/23/2020 | Call 150.7110 | | 3,708,998 | 2,461,000 | 2,783,612 | 2,764,996 | | (10,053) | | (10,053) | | 2,754,943 | | (293,943) | (293,943) | | 1,383,216 | 09/15/2035 | 1FE |
| 039483-BH-4 | ARCHER DANIELS MIDLAND CO SENIOR CORP BND | | 09/23/2020 | Call 131.9080 | | 3,388,717 | 2,569,000 | 2,548,859 | 2,549,387 | | 375 | | 375 | | 2,549,762 | | 19,238 | 19,238 | | 916,296 | 04/16/2043 | 1FE |
| 039483-BM-3 | ARCHER DANIELS MIDLAND CO SENIOR CORP BN | | 09/23/2020 | Call 130.6960 | | 3,300,074 | 2,525,000 | 2,497,149 | 2,498,363 | | 401 | | 401 | | 2,498,764 | | 26,236 | 26,236 | | 871,866 | 09/15/2047 | 1FE |
| 04301Y-AA-1 | ARTEMIS AIRCRAFT INVEST LLC ABS S_18-1-C | | 08/19/2020 | Paydown | | 695 | 572 | 577 | 578 | | 118 | | 118 | | 695 | | | | | 7 | 12/17/2068 | 2PL |
| 04546K-AB-4 | APOLLO AVIATION SECURITIZATION ABS 18-2A | | 07/28/2020 | DIRECT | | 453,795 | 657,673 | 663,582 | 662,790 | | (711) | | (711) | | 662,078 | | (208,284) | (208,284) | | 23,225 | 11/18/2038 | 3FE |
| 048677-AH-1 | ATLANTIC MARINE CORPS COMMUNIT MUNITAX | | 08/15/2020 | Redemption 100.0000 | | 24,254 | 24,254 | 23,798 | 23,803 | | 451 | | 451 | | 24,254 | | | | | 1,306 | 02/15/2048 | 3FE |
| 05530V-AN-9 | BCAP 2007-AA3 2A WHOLE CMO 07-AA3 0.36 | | 09/25/2020 | Paydown | | 143,247 | 143,116 | 108,419 | 110,897 | | 32,350 | | 32,350 | | 143,247 | | | | | 1,071 | 05/25/2047 | 1FM |

E05.1

STATEMENT AS OF SEPTEMBER 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 Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation and Administrative Symbol | |
|---------------------------|--|--------------|--------------------|--|--------------------------------|--------------------|----------------|------------------|--|--|--|--|--|--|--|--|--|-------------------------------------|---|--|--|-----|
| | | | | | | | | | | 11 Unrealized Valuation Increase/(Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Other Than Temporary Impairment Recognized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value | | | | | | | | |
| 05531Y-AF-9 | BB&T CORP RMBS 09-RR6 3A2 144 3.503% 1 | | 09/01/2020 | Paydown | | | 1,071 | 587 | 488 | | | | (488) | | | | | | 26 | 12/26/2037 | 1FM | |
| 05533J-AJ-9 | BCAP 2010-RR11 4 BCAP 2010-RR11 2.826% | | 09/01/2020 | Paydown | | | (33,605) | (27,804) | (28,108) | | | | 28,148 | | | | | | 39 | 03/27/2047 | 1FM | |
| 05533Y-AF-7 | BCAP 2011-RR5 1A BCAP 2011-RR5 3.317% | | 08/01/2020 | Paydown | 27,629 | | 31,417 | 27,891 | 30,763 | | | | (3,133) | | 27,629 | | | | 723 | 03/26/2037 | 1FM | |
| 05542M-AT-2 | BCAPB 13-RR5 RMBS 13-RR5 5A2 144A 2.01 | | 09/01/2020 | Paydown | | | 123,697 | 89,820 | 96,971 | | | | (90,284) | | | | | | 2,641 | 11/26/2046 | 1FM | |
| 05946X-C3-5 | BAFC 05-G RMBS 05-G-A3 3.707% 10/20/35 | | 09/01/2020 | Paydown | 6,100 | | 6,100 | 6,004 | | | | | .88 | | 6,100 | | | | 150 | 10/20/2035 | 1FM | |
| 05950N-AD-0 | BANC OF AMERICA FUNDING CORP B SUSPENIHO | | 09/01/2020 | Paydown | | | 227,577 | 239,787 | 219,983 | | | | 9,850 | | 227,577 | | | | 9,935 | 09/25/2036 | 3FM | |
| 059515-AC-0 | BAFC 07-3B SENIOR ABS 07-3 TA2 0.328% | | 08/25/2020 | Paydown | | | 3,271 | 3,415 | 2,238 | | | | 585 | | 3,271 | | | | 39 | 04/25/2037 | 1FM | |
| 059515-AC-0 | BAFC 07-3B SENIOR ABS 07-3 TA2 0.328% | | 09/25/2020 | Paydown | | | 1,834 | 2,535 | 1,661 | | | | (160) | | 1,834 | | | | 31 | 04/25/2037 | 1FM | |
| 05952X-AL-8 | BAFC 10-R4 WHOLE CMO R4-2A4 144A 5.500 | | 09/01/2020 | Paydown | | | 215,172 | 200,177 | 149,882 | | | 150,060 | 65,113 | | 215,172 | | | | 8,571 | 03/26/2037 | 1FM | |
| 05954D-AR-7 | BANK OF AMERICA FUNDING CORP RMBS -E-8 | | 09/01/2020 | Paydown | | | 16,097 | 15,474 | 13,329 | | | | 3,137 | | 16,097 | | | | 324 | 09/20/2047 | 1FE | |
| 05954D-AR-7 | BANK OF AMERICA FUNDING CORP RMBS -E-8 | | 07/01/2020 | Paydown | | | 23,906 | 26,280 | 22,631 | | | | 1,897 | | 23,906 | | | | 341 | 09/20/2047 | 6FE | |
| 05990T-AM-9 | BAFC 15-R2 SUB RMBS 15-R2 3A3 144A 0.6 | | 07/25/2020 | Paydown | | | | 32,474 | | | | | (21,433) | | | | | | 153 | 04/29/2037 | 1FM | |
| 05990T-AM-9 | BAFC 15-R2 SUB RMBS 15-R2 3A3 144A 0.6 | | 09/25/2020 | Paydown | | | | 14,504 | 9,572 | | | | (9,572) | | | | | | 160 | 04/29/2037 | 2FM | |
| 05991B-AE-5 | BAFC 15-R8 SUBWHOLECMO15-R8144A 2.161% | | 09/01/2020 | Paydown | | | | 26,277 | 26,589 | | | | (26,589) | | 26,277 | | | | 1,526 | 06/26/2046 | 1FM | |
| 07324S-AY-0 | BAYVIEW COMMERCIAL ASSET TRUST CMB5 04- | | 09/25/2020 | Paydown | | | 234,944 | 234,944 | 191,527 | | | | 19,222 | | 234,944 | | | | 2,789 | 01/25/2035 | 1FE | |
| 07324Y-AB-5 | BAYVIEW COMMERCIAL ASSET TRUST ABS 06-2A | | 09/25/2020 | Paydown | | | 159,237 | 159,237 | 128,554 | | | | 22,352 | | 159,237 | | | | 1,211 | 07/25/2036 | 2FE | |
| 07325M-AA-2 | BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM | | 09/25/2020 | Paydown | | | 66,330 | 66,330 | 52,069 | | | | 56,096 | | 66,330 | | | | 491 | 03/25/2037 | 2FE | |
| 07325Y-AG-9 | BAYV 2007-A 2A BAYV 07-A 0.495% 05/28/ | | 09/28/2020 | Paydown | | | 129,207 | 129,207 | 120,831 | | | | 8,781 | | 129,207 | | | | 1,069 | 05/28/2037 | 1FM | |
| 07325Y-AA-6 | BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3 | | 09/25/2020 | Paydown | | | 23,643 | 17,917 | 19,171 | | | | 4,472 | | 23,643 | | | | 175 | 07/25/2037 | 3FE | |
| 07386B-AA-9 | BEAR STEARNS ALT-A TRUST BALTA CMO 06-6 | | 09/25/2020 | Paydown | | | 147,664 | 163,565 | 115,107 | | | | 89 | | 147,664 | | | | 2,353 | 11/25/2036 | 1FM | |
| 07386J-AM-4 | BSABS 2007-SD2 2A1 ABS 07-SD2 2A1 0.94 | | 09/25/2020 | Paydown | | | 29,480 | 19,618 | 20,288 | | | | 9,192 | | 29,480 | | | | 301 | 02/25/2037 | 1FM | |
| 073879-AG-0 | BSABS 2005-AC9 A SENIOR WHOLE CMO 05-AC | | 09/25/2020 | Paydown | | | 209,577 | 209,577 | 141,109 | | | | 68,688 | | 209,577 | | | | 1,232 | 12/25/2035 | 1FM | |
| 073879-BM-9 | BEAR STEARNS ABS BSABS 04-AC3 ABS -AC3-A | | 09/01/2020 | Paydown | | | 164,413 | 164,413 | 162,338 | | | | 2,055 | | 164,413 | | | | 2,623 | 06/25/2034 | 1FM | |
| 073879-TU-2 | BSABS 2005-HE4 M2 BSABS 05-HE4 1.108% | | 09/25/2020 | Paydown | | | 153,451 | 153,451 | 133,937 | | | | 145,784 | | 153,451 | | | | 2,161 | 04/25/2035 | 1FM | |
| 07387A-AW-5 | BEAR STEARNS ADJUSTABLE RATE M CMO 05-3 | | 09/01/2020 | Paydown | | | 541,246 | 545,500 | 397,876 | | | | 418,607 | | 541,246 | | | | 14,742 | 06/25/2035 | 1FM | |
| 07387U-GB-1 | BEAR STEARNS ASSET BACKED SECU BSABS 06- | | 09/25/2020 | Paydown | | | 375,427 | 309,871 | 297,871 | | | | 191,553 | | 375,427 | | | | 1,156 | 03/25/2036 | 1FM | |
| 07388D-AS-7 | BEAR STEARNS ARM BSARM 06-2 CMO 06-2 3A2 | | 09/01/2020 | Paydown | | | 45,595 | 46,021 | 35,996 | | | | 13,529 | | 45,595 | | | | 1,111 | 07/25/2036 | 1FM | |
| 07400N-AA-8 | BSMF 07-AR5 BSMF 07-AR5 0.318% 06/25/3 | | 09/25/2020 | Paydown | | | 239,105 | 239,105 | 166,753 | | | | 180,723 | | 239,105 | | | | 2,224 | 06/25/2037 | 1FM | |
| 07400N-AS-9 | BSMF 2007-AR5 2A CMO 07-AR5 2A1 0.328 | | 09/25/2020 | Paydown | | | 224,367 | 224,367 | 174,399 | | | | 47,387 | | 224,367 | | | | 1,997 | 07/25/2037 | 1FM | |
| 07401M-AG-6 | BSMF 07-AR1 RMBS 07 ART 2A3 0.348% 02/ | | 09/25/2020 | Paydown | | | 450,315 | 431,701 | 396,000 | | | | 56,657 | | 450,315 | | | | 271 | 02/25/2037 | 1FM | |
| 07401Y-AA-3 | BSMF 2007-ARA 1A BSMF 07-ARA 0.348% 09 | | 09/25/2020 | Paydown | | | 82,941 | 82,941 | 44,944 | | | | 22,808 | | 82,941 | | | | 739 | 09/25/2047 | 1FM | |
| 084423-AU-6 | WR BERKLEY CORP SENIOR CORP BND 4.000% | | 07/10/2020 | DIRECT Redemption 100.0000 | | | 573,640 | 500,000 | 497,575 | | | | 7 | | 497,582 | | | 76,058 | 76,058 | 3,444 | 05/12/2050 | 2FE |
| 10004*-AA-3 | SUNPOWER SUNSHINE PRIVATE TERM LOAN 4 | | 08/20/2020 | Redemption | | | 169,672 | 169,672 | 169,672 | | | | | | 169,672 | | | | 4,181 | 01/15/2040 | 2PL | |
| 110122-BM-9 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | | 255,469 | 250,000 | 256,405 | | | | (781) | | 255,469 | | | | 6,092 | 05/15/2024 | 1FE | |
| 110122-BS-6 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | | 10,116,374 | 9,325,000 | 10,128,641 | | | | (10,467) | | 10,116,374 | | | | 451,485 | 08/15/2043 | 1FE | |
| 110122-BU-1 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Various | | | 5,181,079 | 4,750,000 | 5,187,361 | | | | (4,033) | | 5,181,079 | | | | 156,528 | 08/15/2045 | 1FE | |
| 110122-BW-7 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange | | | 9,308,488 | 10,000,000 | 9,300,245 | | | | 6,694 | | 9,308,488 | | | | 413,292 | 02/30/2048 | 1FE | |
| 110122-CB-2 | BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | | 07/17/2020 | Tax Free Exchange Redemption 100.0000 | | | 3,970,503 | 4,000,000 | 3,967,000 | | | | 1,639 | | 3,970,503 | | | | 159,044 | 07/26/2029 | 1FE | |
| 11042A-AA-2 | BRITISH AIRWAYS PLC SECURED CORP BND 144 | | 09/20/2020 | Redemption | | | 29,726 | 29,726 | 31,732 | | | | (961) | | 29,726 | | | | 1,031 | 12/20/2025 | 1FE | |
| 11135F-AE-1 | BROADCOM INC SENIORCORPBND144A 4.250% | | 08/11/2020 | Tax Free Exchange | | | 14,908,096 | 15,000,000 | 14,889,150 | | | | 8,613 | | 14,908,096 | | | | 524,167 | 04/15/2026 | 2FE | |
| 11135F-AH-4 | BROADCOM INC SENIOR CORP BND 144A 5.00 | | 08/11/2020 | Tax Free Exchange Redemption 100.0000 | | | 1,493,508 | 1,500,000 | 1,493,325 | | | | 183 | | 1,493,508 | | | | 25,417 | 04/15/2030 | 2FE | |
| 12189P-AJ-1 | BURLINGTON NORTHERN AND SANTA CORP BND | | 07/15/2020 | Redemption | | | 268,120 | 268,120 | 307,901 | | | | (13,607) | | 268,120 | | | | 18,036 | 07/15/2022 | 1FE | |
| 12479R-AF-4 | CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS | | 09/15/2020 | Paydown | | | 850 | 850 | 850 | | | | 850 | | 850 | | | | 24 | 04/15/2047 | 1FE | |
| 12512J-AX-2 | CD 18-CD7 SUBCMBS18-CD7 0.836% 08/15/5 | | 09/01/2020 | Paydown | | | | 666 | 603 | | | | (603) | | | | | | 62 | 08/15/2051 | 1FE | |
| 12559Q-AD-4 | CIT MORTGAGE LOAN TRUST CITM 0 ABS 07-1 | | 09/25/2020 | Paydown | | | 1,675 | 1,675 | 1,457 | | | | 132 | | 1,675 | | | | 31 | 10/25/2037 | 1FM | |
| 12566R-AD-3 | CITI MORTGAGE ALT CMLT 06-A6 RMBS 06-A6 | | 09/01/2020 | Paydown | | | 56,902 | 58,473 | 51,968 | | | | 4,155 | | 56,902 | | | | 2,276 | 11/25/2036 | 1FM | |
| 12566T-AB-3 | CMLT 06-A7 CMLT 06-A7 6.000% 12/25/3 | | 09/01/2020 | Paydown | | | 29,549 | 33,023 | 28,743 | | | | 335 | | 29,549 | | | | 1,397 | 12/25/2036 | 1FM | |
| 12566T-AB-3 | CMLT 06-A7 CMLT 06-A7 6.000% 12/25/3 | | 07/01/2020 | Paydown | | | 22,630 | 24,117 | 20,991 | | | | 1,295 | | 22,630 | | | | 844 | 12/25/2036 | 2FE | |
| 12566T-AM-9 | CITIMORTGAGE ALTERNATIVE LOAN CMLT 06-A | | 09/01/2020 | Paydown | | | 9,447 | 10,345 | 7,553 | | | | 8,076 | | 9,447 | | | | 406 | 12/25/2036 | 1FM | |
| 12566V-AE-2 | CMLT 07-A4 WHOLE CMO 07-A4 5.750% 04/ | | 09/01/2020 | Paydown | | | 29,028 | 43,106 | 31,090 | | | | (6,896) | | 29,028 | | | | 1,624 | 04/25/2037 | 1FM | |
| 12566X-AK-4 | CMLT 2007-A7 2A CMO 07-A7-11A1 0.548% | | 09/25/2020 | Paydown | | | 395,348 | 523,874 | 381,800 | | | | 69,917 | | 395,348 | | | | 1,814 | 07/25/2037 | 1FM | |
| 12566X-AK-4 | CMLT 2007-A7 2A CMO 07-A7-11A1 0.548% | | 09/25/2020 | Paydown | | | 43,019 | 50,914 | 40,355 | | | | 57 | | 43,019 | | | | 548 | 07/25/2037 | 2FM | |
| 12638P-AE-9 | CREDIT SUISSE MORTGAGE CAPITAL SUSPEN AB | | 09/01/2020 | Paydown | | | 43,028 | 43,028 | 15,269 | | | | 27,430 | | 43,028 | | | | 303 | 04/25/2037 | 1FM | |

STATEMENT AS OF SEPTEMBER 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 Ident-ification | Description | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Design-ation and Admini-strative Symbol |
| 12638P-AJ-8 | CREDIT SUISSE MORTGAGE CAPITAL ABS 3A-A6 | | 09/01/2020 | Paydown | | 46,258 | 46,258 | 17,849 | | | | | 28,102 | | 46,258 | | | | 316 | 04/25/2037 | 1FM |
| 12642J-CE-5 | CSMC 09-11R CSMC 2009-11R 2.943% 09/26 | | 09/01/2020 | Paydown | | 980,405 | 1,093,350 | 742,397 | 757,220 | | | | 223,186 | | 980,405 | | | | 24,243 | 09/26/2036 | 1FM |
| 12642Y-DA-9 | CREDIT SUISSE MORTGAGE CAPITAL RMBS 16R | | 08/01/2020 | Paydown | | | (38,066) | (33,784) | (33,632) | | | | 33,632 | | | | | | 761 | 06/26/2036 | 1FM |
| 12644N-UH-7 | CSMC 10-9R SENIORWHOLECMO10-9R144A 0.5 | | 09/25/2020 | Paydown | | | 93,157 | 70,460 | 66,278 | | | | 26,879 | | | | | | 824 | 10/27/2036 | 1FM |
| 12645L-AW-9 | CREDIT SUISSE MORTGAGE TRUST C RMBS 11-5 | | 09/01/2020 | Paydown | | | 338,151 | 179,841 | 195,198 | | | | 142,953 | | 338,151 | | | | 11,493 | 09/27/2047 | 2FM |
| 12645Q-FQ-6 | CSMC 11-6R WHOLE CMO 11-6R-6A2 3.522% | | 09/01/2020 | Paydown | | | 1,101,437 | 1,079,037 | 1,040,717 | | | | 60,720 | | 1,101,437 | | | | 22,224 | 08/28/2036 | 1FM |
| 12645Q-FQ-6 | CSMC 11-6R WHOLE CMO 11-6R-6A2 3.522% | | 07/01/2020 | Paydown | | | | | (2,577) | | | | 2,577 | | | | | | 1,368 | 08/28/2036 | 4FM |
| 12646P-FA-3 | CSMC 2013-2R 6A2 WHOLE CMO 13-R2 6A2 3 | | 09/01/2020 | Paydown | | | 759,286 | 846,757 | 597,970 | | | | 149,034 | | 759,286 | | | | 20,764 | 09/27/2036 | 1FM |
| 12647Q-AU-0 | CSMC 2013-11R 3A CSMC 2013-11R 4.363% | | 09/01/2020 | Paydown | | | 631,874 | 728,254 | 558,142 | | | | 150,344 | | 631,874 | | | | 18,593 | 01/27/2047 | 1FM |
| 12648J-GG-0 | CSMC 14-4R RMBS 4R-242 144A 8.742% 07/ | | 08/01/2020 | Paydown | | | | (7,835) | (3,264) | | | | 3,264 | | | | | | 580 | 07/27/2036 | 1FE |
| 12649H-AC-8 | CREDIT SUISSE MORTGAGE TRUST RMBS R-1A2 | | 09/01/2020 | Paydown | | | | 208,589 | 146,273 | | | | (146,273) | | | | | | 3,135 | 08/27/2036 | 1FE |
| 12649W-BA-8 | CREDIT SUISSE MORTGAGE CAPITAL RMBS 3R-6 | | 09/01/2020 | Paydown | | | | (41,420) | (30,772) | | | | 30,772 | | | | | | 616 | 01/29/2036 | 1FE |
| 126650-AY-6 | CVS PASSTHROUGH TRUST CVSCAREMARKCORP | | 09/10/2020 | Redemption | 100.0000 | | 52,017 | 52,017 | 55,641 | | | | (3,110) | | 52,017 | | | | 2,223 | 10/10/2027 | 2 |
| 126650-BP-4 | CVS PASSTHROUGH TRUST CORP BND 6.036% | | 09/10/2020 | Various | | | 25,282 | 25,282 | 27,044 | | | | (1,511) | | 25,282 | | | | 1,018 | 12/10/2028 | 2FE |
| 126659-AA-9 | CVS HEALTH CORP SECURED CORP BND 144A | | 09/10/2020 | Redemption | 100.0000 | | 11,888 | 11,888 | 14,464 | | | | (2,285) | | 11,888 | | | | 662 | 07/10/2031 | 2FE |
| 12665V-AA-0 | CVS PASS-THROUGH TRUST SERIES SECURED CO | | 09/10/2020 | Redemption | 100.0000 | | 3,338 | 3,338 | 3,555 | | | | (164) | | 3,338 | | | | 93 | 08/11/2036 | 2FE |
| 126670-ZC-5 | GSOC 06-1 ABS 06-1A1 0.548% 02/25/36 | | 09/25/2020 | Paydown | | | 943,325 | 921,201 | 892,169 | | | | 37,390 | | 943,325 | | | | 8,234 | 02/25/2036 | 1FM |
| 126670-ZM-3 | COUNTRYWIDE ASSET-BACKED CERTI CIVL 06-6 | | 09/25/2020 | Paydown | | | 1,271,701 | 1,078,905 | 1,129,561 | | | | 142,141 | | 1,271,701 | | | | 10,234 | 09/25/2036 | 1FM |
| 12667G-2X-0 | COUNTRYWIDEALTERNATIVELOANT RMBS 37T1-A5 | | 09/25/2020 | Paydown | | | 213,828 | 218,598 | 126,493 | | | | 85,948 | | 213,828 | | | | 841 | 09/25/2035 | 1FE |
| 12667G-2X-0 | COUNTRYWIDEALTERNATIVELOANT RMBS 37T1-A5 | | 07/25/2020 | Paydown | | | 112,208 | 112,208 | 64,999 | | | | 46,566 | | 112,208 | | | | 335 | 09/25/2035 | 5FE |
| 12667G-DQ-3 | COUNTRYWIDE ALTERNATIVE LOAN T RMBS 5-J3 | | 08/25/2020 | Paydown | | | 53,567 | 54,963 | 46,925 | | | | 7,205 | | 53,567 | | | | 420 | 05/25/2035 | 1FM |
| 12667G-DQ-3 | COUNTRYWIDE ALTERNATIVE LOAN T RMBS 5-J3 | | 09/25/2020 | Paydown | | | 3,889 | 6,115 | 5,221 | | | | (1,269) | | 3,889 | | | | 51 | 05/25/2035 | 1FM |
| 12667G-LB-4 | CWALT 2005-27 1A CWALT 05-27 2.420% 08 | | 09/01/2020 | Paydown | | | 50,475 | 32,290 | 33,356 | | | | 17,119 | | 50,475 | | | | 1,030 | 08/25/2035 | 1FM |
| 12667G-NS-8 | COUNTRYWIDE ALTERNATIVE LOAN T CMO 05-24 | | 09/01/2020 | Paydown | | | 39,341 | 39,615 | 22,953 | | | | 16,388 | | 39,341 | | | | 764 | 07/20/2035 | 1FM |
| 12667G-TM-5 | COUNTRYWIDE ALTERNATIVE LOAN T CMO CWALT | | 09/25/2020 | Paydown | | | 13,840 | 13,877 | 8,143 | | | | 5,641 | | 13,840 | | | | 151 | 07/25/2035 | 1FM |
| 12667G-Y9-8 | COUNTRYWIDEALTERNATIVELOANT CMO 05-38 A1 | | 09/01/2020 | Paydown | | | 16,831 | 16,831 | 14,990 | | | | 1,725 | | 16,831 | | | | 376 | 09/25/2035 | 1FM |
| 12667G-Z3-0 | COUNTRYWIDE ALTERNATIVE LOAN T CMO 05-38 | | 09/25/2020 | Paydown | | | 230,590 | 230,590 | 141,197 | | | | 69,889 | | 230,590 | | | | 2,942 | 09/25/2035 | 1FM |
| 12668A-4S-1 | CWALT 05-AR1 WHOLE CMO 0.498% 10/25/35 | | 09/25/2020 | Paydown | | | 97,517 | 87,606 | 72,143 | | | | 74,010 | | 97,517 | | | | 1,133 | 10/25/2035 | 1FM |
| 12668A-CP-8 | CWALT 2005-51 2A RMBS CWALT 05 51 2A1 | | 09/21/2020 | Paydown | | | 151,845 | 151,845 | 73,988 | | | | 66,195 | | 151,845 | | | | 1,781 | 11/20/2035 | 1FM |
| 12668A-CY-9 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT 05- | | 09/01/2020 | Paydown | | | 28,832 | 16,626 | 17,109 | | | | 11,723 | | 28,832 | | | | 563 | 11/20/2035 | 1FM |
| 12668A-EV-3 | COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005- | | 09/21/2020 | Paydown | | | 598,057 | 598,057 | 380,486 | | | | 204,488 | | 598,057 | | | | 7,369 | 11/20/2035 | 1FM |
| 12668A-GN-9 | CWALT 2005-56 1A CMO 05-56 1A1 1.608% | | 09/25/2020 | Paydown | | | 259,460 | 170,665 | 180,252 | | | | 79,208 | | 259,460 | | | | 3,938 | 11/25/2035 | 1FM |
| 12668A-JM-8 | COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005- | | 09/01/2020 | Paydown | | | 110,003 | 110,555 | 83,440 | | | | 25,629 | | 110,003 | | | | 4,167 | 11/25/2035 | 1FM |
| 12668A-QH-1 | CWALT 2005-51 4A CWALT 05-51 0.796% 11 | | 09/21/2020 | Paydown | | | 52,177 | 49,979 | 49,906 | | | | 2,271 | | 52,177 | | | | 533 | 11/20/2035 | 2FM |
| 12668A-TN-5 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT 05- | | 09/25/2020 | Paydown | | | 50,807 | 50,807 | 30,046 | | | | 21,043 | | 50,807 | | | | 595 | 12/25/2035 | 1FM |
| 12668B-BN-2 | CWALT 2005-81 A1 CWALT 05-81 0.428% 02 | | 09/25/2020 | Paydown | | | 106,464 | 98,874 | 98,796 | | | | 7,667 | | 106,464 | | | | 843 | 02/25/2037 | 2FM |
| 12668B-E3-3 | CWALT 2006-0A6 1 RMBS 06-0A6 1A2 0.568 | | 09/25/2020 | Paydown | | | 101,070 | 89,929 | 90,800 | | | | 10,270 | | 101,070 | | | | 993 | 07/25/2047 | 1FM |
| 12668B-LL-5 | CWALT 2006-2CB A CWALT 06-2CB 6.000% 0 | | 09/01/2020 | Paydown | | | 75,477 | 86,407 | 43,882 | | | | 31,594 | | 75,477 | | | | 3,425 | 03/25/2036 | 1FM |
| 12668B-MM-0 | CWALT 2006-5T2 A WHOLE CMO 06-5T2 A3 6 | | 09/01/2020 | Paydown | | | 3,777 | 2,471 | 2,490 | | | | 1,194 | | 3,777 | | | | 145 | 04/25/2036 | 1FM |
| 126694-07-0 | CWHL 06-HY2 CWHL 06-HY2 3.335% 04/22/3 | | 09/01/2020 | Paydown | | | 36,636 | 36,636 | 18,471 | | | | 16,885 | | 36,636 | | | | 881 | 04/22/2036 | 1FM |
| 126694-MS-4 | CWHL 2005-26 1A8 CMO 05-26 1A8 5.500% | | 09/01/2020 | Paydown | | | 133,691 | 134,230 | 110,074 | | | | 21,940 | | 133,691 | | | | 4,822 | 11/25/2035 | 1FM |
| 12803P-AB-4 | CAJUN GLOBAL LLC SENIORABS17-1A144A 6 | | 08/20/2020 | Paydown | | | 37,500 | 37,500 | 38,297 | | | | (686) | | 37,500 | | | | 1,828 | 08/20/2047 | 2FE |
| 14066A-AA-7 | CAPMARK MILITARY HOUSING TRUST SENIOR CM | | 07/10/2020 | Paydown | | | 4,819 | 4,819 | 5,581 | | | | (752) | | 4,819 | | | | 296 | 07/10/2051 | 1 |
| 14069B-AA-2 | CAPMARK MILITARY HOUSING TRUST PRELOFSEN | | 09/10/2020 | Paydown | | | 1,608 | 1,621 | 1,624 | | | | (16) | | 1,608 | | | | 2 | 02/10/2052 | 2 |
| 14365B-AH-5 | CARNIVAL CORP CORP BND 6.650% 01/15/2 | | 07/09/2020 | GOLDMAN SACHS & CO | | | 2,532,425 | 3,493,000 | 2,655,029 | | | | 1,457 | 1,350,526 | 2,657,956 | | (125,171) | (125,171) | 114,852 | 01/15/2028 | 3FE |
| 14856E-AA-3 | CLAST 15-1A ABS T 15-1A 144A 4.750% 03 | | 09/15/2020 | Paydown | | | 21,911 | 21,911 | 21,826 | | | | 84 | | 21,911 | | | | 781 | 03/15/2034 | 1PL |
| 161630-CF-3 | CHASE MORTGAGE FINANCE CORPORA CHASE 07- | | 09/01/2020 | Paydown | | | 60,812 | 60,819 | 46,899 | | | | 14,471 | | 60,812 | | | | 1,544 | 03/25/2037 | 1FM |
| 16678W-AB-2 | CHEYV CHASE MORTGAGE FUNDING C SENIOR W | | 09/25/2020 | Paydown | | | 530,216 | 551,113 | 414,792 | | | | 103,917 | | 530,216 | | | | 4,471 | 04/25/2047 | 1FM |
| 16678Y-AA-0 | CMFC 2006-3A A1 WHOLE CMO 144A 0.278% | | 09/25/2020 | Paydown | | | 161,848 | 136,969 | 144,931 | | | | 8,845 | | 161,848 | | | | 1,420 | 08/25/2047 | 1FM |
| 16678Y-AB-8 | CHEYV CHASE MORTGAGE FUNDING C RMBS 06-3 | | 09/25/2020 | Paydown | | | 217,200 | 227,637 | 167,598 | | | | 44,200 | | 217,200 | | | | 1,731 | 08/25/2047 | 1FM |
| 172967-KG-5 | CITIGROUP INC - LT GTD CITIGROUP INC 3 | | 08/20/2020 | DIRECT | | | 2,543,490 | 2,250,000 | 2,285,083 | | | | 2,282,068 | | 2,282,068 | | | | 92,963 | 01/12/2026 | 2FE |
| 172981-AD-4 | CMLTI 2006-4 2A1 CMLTI 06-4 6.000% 12/ | | 09/01/2020 | Paydown | | | 65,547 | 111,207 | 99,341 | | | | (35,493) | | 65,547 | | | | 4,414 | 12/25/2035 | 1FM |
| 17309B-AC-1 | CMLTI 06-WF2 ABS 06-WF2 A2D 6.164% 05/ | | 09/01/2020 | Paydown | | | 205,602 | 205,602 | 109,298 | | | | 100,750 | | 205 | | | | | | |

STATEMENT AS OF SEPTEMBER 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 Ident-ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation and Admini- strative Symbol |
| 17309B-AD-9 | OMLTI_06-WF2 CMLTI_06-WF2 6.351% 05/25 | | 09/01/2020 | Paydown | | 117,754 | 117,754 | 61,173 | 58,783 | | 58,971 | | 58,971 | | 117,754 | | | | 1,984 | 05/25/2036 | 1FM |
| 17311X-AS-4 | CITIGROUP MORTGAGE LOAN TRUST ABS_07-AMC | | 09/25/2020 | Paydown | | 361,431 | 361,431 | 278,982 | 282,031 | | 79,399 | | 79,399 | | 361,431 | | | | 2,496 | 01/25/2037 | 1FM |
| 17312V-AD-0 | CMLTI_2007-6 1A2 RMBS_07-6 1A2A 3.166% | | 09/01/2020 | Paydown | | 75,294 | 75,294 | 194,930 | 73,778 | | 132,051 | | 132,051 | | 205,829 | | | | 4,815 | 03/25/2037 | 1FM |
| 17314B-AA-8 | CITIGROUPMORTGAGESECURITIES RMBS -1-1A1 | | 09/01/2020 | Paydown | | 264,071 | 264,071 | 247,985 | | | 16,088 | | 16,088 | | 264,071 | | | | 8,905 | 02/25/2038 | 1FE |
| 17323F-AG-5 | CITIGROUP MORTGAGE LOAN TRUST RMBS -10-3 | | 09/25/2020 | Paydown | | | (27,992) | (6,111) | | | 6,111 | | 6,111 | | | | | | 15 | 07/25/2036 | 1FE |
| 17323N-AB-9 | CMLTI_2015-2 1A2 WHOLE CMO 0.348% 06/2 | | 09/25/2020 | Paydown | | | (55,603) | (36,337) | (45,329) | | 45,417 | | 45,417 | | | | | | 4,472 | 06/25/2047 | 1FM |
| 17324D-AW-4 | CITIGROUP COMMERCIAL MORTGAGE CGOINT 15-P | | 09/23/2020 | | | 10,083,516 | 9,000,000 | 9,626,379 | 9,627,153 | | (74,041) | | (74,041) | | 9,553,112 | | 530,404 | 530,404 | 296,426 | 09/15/2048 | 1FM |
| 17401U-AS-0 | CITIZENS BANK NA SENIOR CORP BND MTN | | 09/28/2020 | MARKETAXESS CORPORATI | | 1,232,971 | 1,190,000 | 1,234,096 | | | (468) | | (468) | | 1,233,627 | | (657) | (657) | 4,834 | 02/14/2022 | 2FE |
| 22546U-AA-6 | CSRT 2013-A B SENIOR ABS 13-A-B 144A | | 07/25/2020 | Paydown | | 70,743 | 70,743 | 67,885 | 66,815 | | 3,928 | | 3,928 | | 70,743 | | | | 1,326 | 01/25/2030 | 2FE |
| 22547U-M6-7 | CREDIT SUISSE MORTGAGE CAPITAL RMBS_06-3 | | 09/01/2020 | Paydown | | 19,911 | 19,911 | 12,318 | 12,251 | | 7,660 | | 7,660 | | 19,911 | | | | 126 | 04/25/2036 | 1FM |
| 23242G-AE-4 | CWALT 2006-0A16 CWALT_06-016 0.338% 10 | | 09/25/2020 | Paydown | | 340,893 | 340,893 | 164,128 | 220,181 | | 120,712 | | 120,712 | | 340,893 | | | | 3,026 | 10/25/2046 | 1FM |
| 23245F-AC-7 | CWALT 2006-0C10 CWALT_06-0C10 0.328% 1 | | 09/25/2020 | Paydown | | 204,745 | 199,904 | 123,118 | 157,506 | | 47,239 | | 47,239 | | 204,745 | | | | 1,851 | 11/25/2036 | 1FM |
| 23245P-AA-9 | COUNTRYWIDE ALTE CWALT_06-0A22 CMO 06-0A | | 09/25/2020 | Paydown | | 174,867 | 174,867 | 127,757 | 132,017 | | 42,851 | | 42,851 | | 174,867 | | | | 1,494 | 02/25/2047 | 1FM |
| 23332U-BU-7 | DSLA 2004-AR4 1A RMBS_04-AR4 1A1A 0.87 | | 09/21/2020 | Paydown | | 1,301,132 | 1,301,132 | 1,270,003 | 1,267,984 | | 33,149 | | 33,149 | | 1,301,132 | | | | 13,485 | 01/19/2045 | 2FM |
| 23332U-GH-0 | DSLA MORTGAGE LOAN TRUST DSLA_ WHOLE CMO | | 09/01/2020 | Paydown | | 354,363 | 354,363 | 225,826 | 238,493 | | 115,870 | | 115,870 | | 354,363 | | | | 6,577 | 04/19/2047 | 1FM |
| 233331-AW-7 | DTE ENERGY COMPANY SENIOR CORP BND 2.5 | | 09/28/2020 | MARKETAXESS CORPORATI | | 1,339,960 | 1,260,000 | 1,345,029 | | | (288) | | (288) | | 1,344,741 | | (4,782) | (4,782) | 15,756 | 10/01/2024 | 2FE |
| 233851-BE-3 | DAIMLER FINANCE NORTH AMERICA SENIOR COR | | 09/29/2020 | BARCLAYS CAPITAL | | 3,758,502 | 3,720,000 | 3,670,903 | 3,698,423 | | 13,430 | | 13,430 | | 3,711,853 | | 46,649 | 46,649 | 112,892 | 03/10/2021 | 2FE |
| 251508-AB-3 | DALT_06-AR2 ABS R2-A12 0.328% 05/25/36 | | 09/25/2020 | Paydown | | 221,512 | 220,412 | 212,147 | 213,402 | | 8,109 | | 8,109 | | 221,512 | | | | 1,601 | 05/25/2036 | 1FM |
| 25150R-AE-5 | DEUTSCHE ALT-A SECURITIES INC ABS_06-AR6 | | 09/25/2020 | Paydown | | | (10,943) | (8,217) | (9,013) | | 9,013 | | 9,013 | | | | | | 83 | 02/25/2037 | 1FM |
| 25150R-AE-5 | DEUTSCHE ALT-A SECURITIES INC ABS_06-AR6 | | 09/25/2020 | Paydown | | | (565) | (366) | (465) | | 465 | | 465 | | | | | | (5) | 02/25/2037 | 1FM |
| 25150U-AA-6 | DBALT 2007-0A2 A WHOLE CMO 07-0A2 1.94 | | 09/01/2020 | Paydown | | 394,206 | 394,206 | 295,310 | 304,929 | | 89,277 | | 89,277 | | 394,206 | | | | 7,571 | 04/25/2047 | 1FM |
| 25150U-AA-2 | DEUTSCHE ALT-A SECURITIES INC DBALT_07-0 | | 09/25/2020 | Paydown | | 481,826 | 481,826 | 316,307 | 389,082 | | 92,743 | | 92,743 | | 481,826 | | | | 3,329 | 07/25/2047 | 1FM |
| 25151U-AA-5 | DEUTSCHE ALT-A SECURITIES INC RMBS_07-A | | 09/25/2020 | Paydown | | 95,407 | 98,729 | 82,003 | | | 14,449 | | 14,449 | | 95,407 | | | | 237 | 03/25/2037 | 1FM |
| 25151U-AA-3 | DEUTSCHE ALT-A SECURITIES INC RMBS_07-0A | | 09/25/2020 | Paydown | | 135,618 | 135,618 | 99,669 | | | 35,261 | | 35,261 | | 135,618 | | | | 615 | 02/25/2047 | 1FM |
| 25151W-AA-1 | DBALT 2007-AB1 A RMBS_07-AB1 A1 0.448% | | 09/25/2020 | Paydown | | 600,741 | 600,741 | 503,059 | 519,831 | | 80,910 | | 80,910 | | 600,741 | | | | 6,346 | 04/25/2037 | 1FM |
| 25152B-AB-4 | DBALT 2007-2 1A2 SENIOR ABS_07-2 1A2 0 | | 09/25/2020 | Paydown | | 465,585 | 413,030 | 339,191 | 352,122 | | 113,462 | | 113,462 | | 465,585 | | | | 4,661 | 09/25/2047 | 1FM |
| 25466A-AK-7 | DISCOVER BANK SENIOR CORP BND 3.350% 0 | | 09/28/2020 | DIRECT | | 1,533,230 | 1,450,000 | 1,540,029 | | | (544) | | (544) | | 1,539,485 | | (6,255) | (6,255) | 7,151 | 02/06/2023 | 2FE |
| 25468F-DR-4 | WALT DISNEY CO SENIOR CORP BND 7.280% | | 07/24/2020 | FTN FINANCIAL | | 561,808 | 400,000 | 560,844 | 559,560 | | (5,841) | | (5,841) | | 553,720 | | 8,088 | 8,088 | 16,825 | 06/30/2028 | 1FE |
| 25746U-DB-2 | DOMINION ENERGY INC JURSUB CORP BND 3.0 | | 09/29/2020 | SUSQUEHANNA PARTNERS | | 1,552,896 | 1,440,000 | 1,558,198 | | | (498) | | (498) | | 1,557,701 | | (4,805) | (4,805) | 5,528 | 08/15/2024 | 2FE |
| 26362F-AA-1 | DUBLIN ASSET HOLDINGS A1 GLOBAL GOVT BON | | 09/17/2020 | Redemption 100.0000 | | 471,085 | 471,085 | 471,085 | 471,085 | | | | | | 471,085 | | | | 17,153 | 11/30/2067 | 1FE |
| 26362F-AB-9 | DUBLIN ASSET HOLDINGS A2 GLOBAL GOVT BON | | 09/17/2020 | Redemption 100.0000 | | 348,280 | 348,280 | 348,280 | 348,280 | | | | | | 348,280 | | | | 12,681 | 11/30/2067 | 1FE |
| 26362F-AC-7 | DUBLIN ASSET HOLDINGS A3 TERMLOAN 0.00 | | 09/17/2020 | Redemption 100.0000 | | 2,233,116 | 2,233,116 | 2,233,116 | 2,233,116 | | | | | | 2,233,116 | | | | 81,411 | 11/30/2067 | 1FE |
| 26362F-AD-5 | DUBLIN ASSET HOLDINGS A4 TERM LOAN 0. | | 09/17/2020 | Redemption 100.0000 | | 648,352 | 648,352 | 648,352 | 648,352 | | | | | | 648,352 | | | | 23,636 | 11/30/2067 | 1FE |
| 30212P-AM-7 | EXPEDIA INC SENIOR CORP BND 5.000% 02/ | | 08/21/2020 | MORGAN STANLEY & CO. INC | | 212,160 | 204,000 | 225,593 | 225,222 | | (2,165) | | (2,165) | | 223,057 | | (10,897) | (10,897) | 10,483 | 02/15/2026 | 2FE |
| 31428X-CA-2 | FEDEX CORP SENIOR CORP BND 5.250% 05/1 | | 09/22/2020 | GOLDMAN SACHS & CO. | | 1,372,940 | 1,000,000 | 1,102,811 | | | (660) | | (660) | | 1,102,151 | | 270,789 | 270,789 | 24,354 | 05/15/2050 | 2FE |
| 316599-AE-9 | FMIC 2006-3 2A4 FMIC_06-3 0.628% 11/25 | | 09/25/2020 | Paydown | | 153,922 | 153,922 | 83,574 | 81,961 | | 71,961 | | 71,961 | | 153,922 | | | | 692 | 11/25/2036 | 1FM |
| 32029G-AC-8 | FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS | | 09/25/2020 | Paydown | | 205,980 | 205,980 | 132,836 | 131,810 | | 74,170 | | 74,170 | | 205,980 | | | | 1,371 | 03/25/2037 | 1FM |
| 32029G-AE-4 | FFMIL_07-FF2 SENIOR ABS_07-FF2 A2D 0.36 | | 09/25/2020 | Paydown | | 62,576 | 62,576 | 41,464 | 40,871 | | 21,706 | | 21,706 | | 62,576 | | | | 468 | 03/25/2037 | 1FM |
| 32051G-M2-8 | FHANS 2005-FA11 FHANS_05-FA11 0.698% 0 | | 09/25/2020 | Paydown | | 14,433 | 20,317 | 10,992 | 8,408 | | 6,025 | | 6,025 | | 14,433 | | | | 194 | 02/25/2036 | 1FM |
| 32051G-V4-4 | FHANS 06-AA1 SUPSENIORHOLECMO06-AA1 2.57 | | 09/01/2020 | Paydown | | 100,497 | 103,993 | 99,005 | 98,389 | | 2,108 | | 2,108 | | 100,497 | | | | 2,584 | 04/25/2036 | 1FM |
| 32052E-AE-9 | FHASI 2006-AR3 2A1 FHASI_06-AR3 3.755% | | 09/01/2020 | Paydown | | 12,867 | 12,867 | 8,181 | 8,567 | | (8,567) | | (8,567) | | | | | | 295 | 11/25/2036 | 1FM |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC SECURED CORP BND | | 09/30/2020 | Redemption 100.0000 | | 3,280 | 3,280 | 2,952 | 2,958 | | 322 | | 322 | | 3,280 | | | | 135 | 03/31/2038 | 2FE |
| 346845-AG-5 | FORT BENNING FAMILY COMMUNITIE MUNI TAX B | | 07/15/2020 | Redemption 100.0000 | | 8,103 | 8,103 | 8,306 | 8,304 | | (201) | | (201) | | 8,103 | | | | 493 | 07/15/2050 | 2FE |
| 346845-AK-6 | FORT BENNING FAMILY COMMUNITIE JR SEC COR | | 07/15/2020 | Redemption 100.0000 | | 5,402 | 5,402 | 6,287 | 6,278 | | (876) | | (876) | | 5,402 | | | | 329 | 01/15/2051 | 1FE |
| 35041J-AA-3 | FFIN_2019-1A ABS 9-1A A 144A 3.860% 11 | | 09/15/2020 | Paydown | | 262,553 | 262,553 | 262,512 | 262,515 | | 38 | | 38 | | 262,553 | | | | 6,745 | 11/15/2034 | 1FE |
| 35137L-AG-0 | FOX CORP SENIOR CORP BND 4.030% 01/25/ | | 09/29/2020 | MARKETAXESS CORPORATI | | 1,738,600 | 1,580,000 | 1,744,901 | | | (835) | | (835) | | 1,744,066 | | (5,466) | (5,466) | 11,497 | 01/25/2024 | 2FE |
| 36173M-AA-4 | GPIM_18-1 SUBABS18-11 1.500% 10/15/60 | | 07/15/2020 | Paydown | | 15,678 | 15,678 | 15,678 | 15,678 | | | | | | 15,678 | | | | 177 | 10/15/2060 | 1PL |

E05.4

STATEMENT AS OF SEPTEMBER 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 |
| 45668W-AC-1 | INDX_07-FLX1 RMBS 7-FLX1 0.398% 02/25/ | | 09/25/2020 | Paydown | | 258,571 | 258,571 | 180,848 | | | | | 77,571 | | 258,571 | | | | 701 | 02/25/2037 | 1FM |
| 45669W-AA-4 | INDX 2007-FLX5 1 RMBS_07-FL5 1A1 0.338 | | 09/25/2020 | Paydown | | 92,974 | 92,974 | 82,200 | | | | | 9,889 | | 92,974 | | | | 662 | 08/25/2037 | 1FM |
| 45670B-AQ-2 | INDA_2007-AR21 WHOLE CMO AR21_8 3.228% | | 09/01/2020 | Paydown | | 2,061,706 | 2,047,502 | 2,034,705 | 2,078,827 | | | | (17,121) | | 2,061,706 | | | | 48,338 | 09/25/2037 | 2FM |
| 45673@-AA-7 | INFINITY ASSET HOLDINGS LLC SENIOR SECUR | | 09/16/2020 | Redemption 100.0000 | | 318,559 | 318,559 | 318,559 | 318,559 | | | | | | 318,559 | | | | 3,238 | 12/15/2067 | 1FE |
| 45673@-AB-5 | INFINITY ASSET HOLDINGS LLC A2 TERM LOA | | 09/16/2020 | Redemption 100.0000 | | 100,263 | 100,263 | 100,263 | 100,263 | | | | | | 100,263 | | | | 1,020 | 03/31/2067 | 1FE |
| 459200-JX-0 | INTERNATIONAL BUSINESS MACHINE SENIOR CO | | 09/28/2020 | MORGAN STANLEY & CO. INC | | 2,413,774 | 2,320,000 | 2,421,925 | | | | | (864) | | 2,421,062 | | (7,287) | (7,287) | 24,979 | 05/13/2022 | 1FE |
| 46590T-AG-0 | JPMORGAN COMMERCIAL MORTGAGE SECUR SUB CMBS | | 09/01/2020 | Paydown | | 1,580 | 1,580 | 1,397 | | | | | (1,397) | | | | | | 176 | 03/15/2050 | 1FE |
| 46625H-JZ-4 | JPMORGAN CHASE & CO JPMORGANCHASE&CO 4 | | 09/29/2020 | CITICORP SECURITIES | | 2,966,390 | 2,550,000 | 2,975,424 | | | | | (1,091) | | 2,974,332 | | (7,943) | (7,943) | 30,680 | 12/15/2026 | 2FE |
| 46627@-BR-8 | JPMORGAN ALTERNATIVE LOAN T RMBS 7-A2B | | 09/01/2020 | Paydown | | 469,783 | 469,783 | 462,736 | 459,011 | | | | 10,771 | | 469,783 | | | | 11,720 | 05/25/2037 | 3FM |
| 46647P-AX-4 | JPMORGAN CHASE & CO SENIOR CORP BND 4. | | 09/29/2020 | MARKETS | | 5,763,984 | 4,800,000 | 4,859,472 | 4,854,678 | | | | (3,826) | | 4,850,852 | | 913,132 | 913,132 | 175,112 | 12/05/2029 | 1FE |
| 46647P-BF-2 | JPMORGAN CHASE & CO SENIOR CORP BND 2. | | 09/29/2020 | SUSQUEHANNA PARTNERS | | 1,241,136 | 1,180,000 | 1,243,903 | | | | | (257) | | 1,243,646 | | (2,511) | (2,511) | 12,445 | 10/15/2025 | 1FE |
| 46650T-AZ-5 | JPMIT 2019-2 ABS 19-2_B3 4.625% 08/25/ | | 09/01/2020 | Paydown | | 17,592 | 17,592 | 18,066 | 18,061 | | | | (470) | | 17,592 | | | | 506 | 08/25/2049 | 1FM |
| 48305Q-AC-7 | KAISER FOUNDATION HOSPITALS SENIOR CORP | | 09/29/2020 | MARKETS | | 1,570,366 | 1,400,000 | 1,545,571 | 1,544,135 | | | | (10,026) | | 1,534,110 | | 36,256 | 36,256 | 40,303 | 05/01/2027 | 1FE |
| 49327M-2Z-6 | KEYBANK NATIONAL ASSOCIATION SENIOR CORP | | 09/28/2020 | MARKETAXESS CORPORATI | | 1,069,184 | 1,050,000 | 1,070,287 | | | | | (114) | | 1,070,173 | | (90) | (90) | 693 | 03/10/2023 | 1FE |
| 524901-AR-6 | LEGG MASON INC SENIOR CORP BND 5.625% | | 08/13/2020 | DIRECT | | 6,912,500 | 5,000,000 | 4,920,800 | 4,922,363 | | | | 969 | | 4,923,332 | | 1,989,168 | 1,989,168 | 306,250 | 01/15/2044 | 2FE |
| 525161-AA-3 | LEHMANXSTRUSTLXS_06-GP4 ABS 4-1A1 0.35 | | 09/25/2020 | Paydown | | 116,613 | 116,613 | 105,281 | | | | | 12,244 | | 116,613 | | | | 203 | 08/25/2046 | 1FE |
| 525161-AA-3 | LEHMANXSTRUSTLXS_06-GP4 ABS 4-1A1 0.35 | | 07/27/2020 | Paydown | | 53,639 | 53,445 | 48,105 | | | | | 5,805 | | 53,639 | | | | 65 | 08/25/2046 | 6FE |
| 525221-CW-5 | LEHMAN XS TRUST LXS_05-6 ABS 6-1A4 0.9 | | 09/25/2020 | Paydown | | 141,655 | 141,655 | 125,119 | | | | | 17,176 | | 141,655 | | | | 1,079 | 11/25/2035 | 1FE |
| 525221-CW-5 | LEHMAN XS TRUST LXS_05-6 ABS 6-1A4 0.9 | | 07/27/2020 | Paydown | | 19,507 | 19,507 | 17,202 | | | | | 2,365 | | 19,507 | | | | 119 | 11/25/2035 | 6FE |
| 525221-ET-0 | LEHMAN XS TRUST LXS_05-7N SENIOR ABS 05- | | 09/25/2020 | Paydown | | 141,894 | 141,069 | 118,917 | 126,301 | | | | 15,593 | | 141,894 | | | | 1,377 | 12/25/2035 | 2FM |
| 525221-HA-8 | LEHMAN XS TRUST LXS_06-2N CMO_06-2N 1A1 | | 09/25/2020 | Paydown | | 128,719 | 209,573 | 125,556 | 145,243 | | | | (16,523) | | 128,719 | | | | 2,868 | 02/25/2046 | 1FM |
| 525221-JT-5 | LXS 2006-5 RMBS LXS_06 5 1A1A 0.568% 0 | | 09/25/2020 | Paydown | | 135,332 | 134,889 | 121,044 | | | | | 14,288 | | 135,332 | | | | 1,203 | 04/25/2036 | 1FM |
| 525226-AJ-5 | LXS 2006-12N A32 RMBS_06-12N A32A 0.34 | | 09/25/2020 | Paydown | | 191,841 | 191,841 | 184,843 | 180,940 | | | | 10,901 | | 191,841 | | | | 2,155 | 08/25/2046 | 1FM |
| 525226-AL-0 | LXS 2006-12N A4A LXS_06-12N 0.468% 08/ | | 08/25/2020 | Paydown | | (543) | (350) | (363) | (363) | | | | 363 | | | | | | 3 | 08/25/2046 | 1FM |
| 525226-AN-6 | LXS 2006-12N 2A1 ABS_06-12N 2A1A 0.323 | | 09/25/2020 | Paydown | | 485,938 | 481,394 | 367,364 | 362,066 | | | | 123,872 | | 485,938 | | | | 5,224 | 08/25/2046 | 1FM |
| 525227-AK-0 | LEHMAN XS TRUST LXS_06-GP2 SUPSENABS06-G | | 09/25/2020 | Paydown | | 840,273 | 840,272 | 829,041 | 827,557 | | | | 12,716 | | 840,273 | | | | 9,347 | 06/25/2046 | 1FM |
| 525229-AG-5 | LEHMAN XS TRUST LXS_06-10N LXS_06-10N | | 08/25/2020 | Paydown | | (9,595) | (7,729) | (7,765) | | | | | 7,765 | | | | | | 67 | 07/25/2046 | 1FM |
| 52522D-AM-3 | LXS 2006-16N A4A LXS_06-16N 0.338% 11/ | | 09/25/2020 | Paydown | | 283,820 | 283,674 | 192,640 | 170,379 | | | | 113,441 | | 283,820 | | | | 3,752 | 11/25/2046 | 1FM |
| 52522W-AG-4 | LXS 2006-11 2A3 ABS 06-11-2A3 6.940% 0 | | 08/01/2020 | Paydown | | (4,766) | (4,176) | (4,271) | | | | | 4,271 | | | | | | 114 | 06/25/2046 | 1FM |
| 52524G-AA-0 | LXS 2007-7N 1A1A CMO 07-7N 1A1A 0.368 | | 09/25/2020 | Paydown | | 486,119 | 523,688 | 414,802 | 107,937 | | | | 62,702 | | 486,119 | | | | 1,934 | 06/25/2047 | 1FM |
| 52524G-AA-0 | LXS 2007-7N 1A1A CMO 07-7N 1A1A 0.368 | | 07/27/2020 | Paydown | | 57,123 | 61,414 | 54,423 | 56,826 | | | | 297 | | 57,123 | | | | 539 | 06/25/2047 | 2FM |
| 52524G-AA-0 | LXS 2007-7N 1A1A CMO 07-7N 1A1A 0.368 | | 09/25/2020 | Paydown | | 192,296 | 207,282 | 183,687 | 191,798 | | | | 498 | | 192,296 | | | | 1,912 | 06/25/2047 | 3FM |
| 52524G-AC-6 | LXS 2007-7N 1A2 LXS_07-7N 0.388% 06/25 | | 08/25/2020 | Paydown | | 14,415 | 16,074 | 13,045 | 14,248 | | | | 167 | | 14,415 | | | | 158 | 06/25/2047 | 1FM |
| 52524G-AC-6 | LXS 2007-7N 1A2 LXS_07-7N 0.388% 06/25 | | 09/25/2020 | Paydown | | 7,098 | 7,102 | 5,763 | 6,141 | | | | 958 | | 7,098 | | | | 56 | 06/25/2047 | 1FM |
| 52524H-AF-7 | LXS_07-4N ABS 4N-2A 0.348% 03/25/47 | | 09/25/2020 | Paydown | | 609,338 | 608,286 | 489,645 | | | | | 123,560 | | 609,338 | | | | 656 | 03/25/2047 | 1FE |
| 52524H-AF-7 | LXS_07-4N ABS 4N-2A 0.348% 03/25/47 | | 07/27/2020 | Paydown | | 387,521 | 386,565 | 310,286 | | | 1,606 | | 78,927 | | 387,521 | | | | 710 | 03/25/2047 | 6FE |
| 52524H-AF-7 | LXS_07-4N ABS 4N-2A 0.348% 03/25/47 | | 08/01/2020 | Various | | 13,942,391 | 17,539,003 | 13,904,639 | | | | | 98,701 | | 13,942,391 | | | | 40,424 | 03/25/2047 | 1FE |
| 52524L-AG-6 | LXS 2007-2N 3A3 SENIOR ABS 07-2N 0.318 | | 09/25/2020 | Paydown | | 119,667 | 122,741 | 91,595 | | | | | 41,370 | | 119,667 | | | | 444 | 02/25/2037 | 1FM |
| 52524M-AD-1 | LXS 2007-9 1A3 LXS_07-9 0.448% 06/25/3 | | 09/25/2020 | Paydown | | (58) | (33) | (36) | | | | | 36 | | | | | | | 06/25/2037 | 1FM |
| 52525B-AA-0 | LEHMANXSTRUSTLXS_07-16N ABS N-1A1 0.61 | | 09/25/2020 | Paydown | | 355,799 | 354,634 | 291,720 | | | | | 65,000 | | 355,799 | | | | 959 | 09/25/2047 | 1FE |
| 52525B-AA-0 | LEHMANXSTRUSTLXS_07-16N ABS N-1A1 0.61 | | 07/27/2020 | Paydown | | 257,837 | 286,813 | 235,658 | | | | | 22,650 | | 257,837 | | | | 541 | 09/25/2047 | 5FE |
| 52525B-AD-4 | LXS 07-16N LXS_07-16N 2A2 0.998% 09/25 | | 09/25/2020 | Paydown | | 183,480 | 183,480 | 138,539 | 140,884 | | | | 42,596 | | 183,480 | | | | 2,228 | 09/25/2047 | 1FM |
| 53958T-AB-3 | LSTT_18-A SENIORABS18-1444A 2.245% 07/ | | 07/27/2020 | Paydown | | 1,126,838 | 1,087,102 | 1,088,985 | | | | | 37,853 | | 1,126,838 | | | | 30,919 | 07/26/2038 | 1FM |
| 53983Q-BN-8 | LOCKHEED MARTIN CORPORATION SENIOR CORP | | 09/29/2020 | JEFFRIES & CO. INC. | | 2,599,840 | 2,000,000 | 2,315,980 | 2,315,377 | | | | (4,134) | | 2,311,243 | | 288,597 | 288,597 | 85,208 | 09/15/2052 | 1FE |
| 542514-EA-8 | LBMLT_03-3 LBMLT_03-3 1.273% 07/25/33 | | 09/25/2020 | Paydown | | 35,535 | 34,499 | 34,624 | | | | | 911 | | 35,535 | | | | 480 | 07/25/2033 | 1FM |
| 54251T-AD-1 | LONG BEACH LOAN TST LBMLT_06-7 ABS LBMLT | | 09/25/2020 | Paydown | | 283,118 | 283,118 | 134,525 | 120,393 | | | | 162,725 | | 283,118 | | | | 3,805 | 08/25/2036 | 1FM |
| 548661-DR-5 | LOWES COMPANIES INC SENIOR CORP BND 3. | | 08/20/2020 | GOLDMAN SACHS & CO. | | 5,333,032 | 4,610,000 | 4,603,500 | 4,603,904 | | | | 362 | | 4,604,267 | | 728,766 | 728,766 | 149,101 | 04/05/2029 | 2FE |
| 55027@-AM-5 | LUMINENT MORTGAGE TRUST LUM_06 RMBS_06-1 | | 09/25/2020 | Paydown | | 351,801 | 366,877 | 264,827 | | | | | 65,713 | | 351,801 | | | | 3,439 | 04/25/2036 | 1FM |
| 55027X-AA-8 | LUMINENT MORTGAGE TRUST LUM_06 CMO_06-5 | | 09/25/2020 | Paydown | | 370,908 | 446,311 | 222,454 | 249,318 | | | | 121,590 | | 370,908 | | | | 4,683 | 07/25/2036 | 1FM |
| 55028C-AA-3 | LUMINENT MORTGAGE TRUST LUM_07 RMBS LUM | | 09/25/2020 | Paydown | | 60,652 | 53,718 | 38,835 | 40,162 | | | | 20,491 | | 60,652 | | | | 569 | 11/25/2036 | 1FM |

E05.

STATEMENT AS OF SEPTEMBER 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 |
| 55283L-AA-3 | MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A | | 09/15/2020 | Paydown | | 49,225 | 49,225 | 49,224 | 49,224 | | | | 1 | | 49,225 | | | | 1,502 | 03/15/2044 | 1 |
| 55395#-AA-1 | MACT TRUST MACT_19-1 TERM LOAN 3.100% | | 09/25/2020 | Redemption 100.0000 | | 10,239,877 | 10,239,877 | 10,229,746 | 6,673,558 | | | | 13,968 | | 10,239,877 | | | | 219,592 | 03/25/2045 | 1FE |
| 55395#-AB-9 | MACT TRUST MACT_19-1 TERM LOAN 3.600% | | 09/25/2020 | Redemption 100.0000 | | 730,476 | 730,476 | 729,746 | 470,732 | | | 729 | 729 | | 730,476 | | | | 13,664 | 03/25/2045 | 2FE |
| 57174B-BH-4 | MARSH & MCLENNAN COMPANIES INC SRUNSEC C | | 07/15/2020 | JEFFRIES & CO. INC. | | 1,985,325 | 1,500,000 | 1,498,665 | 1,498,880 | | | 20 | 20 | | 1,498,900 | | 486,425 | 486,425 | 59,573 | 03/15/2039 | 1FE |
| 576429-AA-2 | MARM 2007-2 A1 MARM 07-2 0.298% 03/25/ | | 09/25/2020 | Paydown | | 110,639 | 110,640 | 81,285 | 80,463 | | | 30,176 | 30,176 | | 110,639 | | | | 960 | 03/25/2047 | 1FM |
| 576433-G7-5 | MARM 06-0A1 SENIORABS06-0A1 3.094% 04/ | | 09/01/2020 | Paydown | | 181,785 | 196,603 | 187,363 | 190,083 | | | (8,298) | (8,298) | | 181,785 | | | | 4,576 | 04/25/2046 | 1FM |
| 576433-G8-3 | MARM 2006-0A1 3A ABS_06-0A1 3A1 1.959% | | 09/01/2020 | Paydown | | 620,746 | 717,384 | 510,386 | 566,609 | | | 54,136 | 54,136 | | 620,746 | | | | 12,729 | 04/25/2046 | 1FM |
| 59020U-3Y-9 | MERRILL LYNCHMORTGAGEINVESTO SENIOR ABS 2 | | 09/25/2020 | Paydown | | 259,154 | 259,154 | 192,631 | | | | 67,380 | 67,380 | | 259,154 | | | | 706 | 01/25/2037 | 1FM |
| 59023T-AA-3 | MERRILL LYNCH ALTERNATIVE NOTE MANA_07-0 | | 07/27/2020 | Paydown | | 53,261 | 53,261 | 38,979 | 45,227 | | | 8,034 | 8,034 | | 53,261 | | | | 3,404 | 02/25/2037 | 1FM |
| 59024F-AF-1 | MERRILL LYNCH ALTERNATIVE NOTE SENIORABS | | 09/25/2020 | Paydown | | 82,176 | 82,176 | 35,951 | 33,880 | | | 48,297 | 48,297 | | 82,176 | | | | 564 | 03/25/2037 | 1FM |
| 59024J-AA-4 | MERRILL LYNCH ALTERNATIVE NOTE SENIORABS | | 09/25/2020 | Paydown | | 350,649 | 350,649 | 320,054 | 324,277 | | | 26,372 | 26,372 | | 350,649 | | | | 2,542 | 07/25/2047 | 1FM |
| 59025E-AT-3 | MANA 2007-QAR4 A MLA 07-044 0.598% 08/ | | 09/25/2020 | Paydown | | 217,606 | 199,433 | 120,510 | 131,640 | | | 85,966 | 85,966 | | 217,606 | | | | 2,563 | 08/25/2037 | 1FM |
| 592239-AM-9 | METROPOLITAN OPERA SENIOR CORP BND 4.5 | | 07/15/2020 | DIRECT | | 5,593,750 | 5,000,000 | 5,173,550 | | | (3,302) | (3,302) | | 5,170,248 | | 423,502 | 423,502 | 179,703 | 10/01/2042 | 3FE | |
| 594918-AD-6 | MICROSOFT CORPORATION SENIOR CORP BND | | 08/21/2020 | SUSQUEHANNA PARTNERS J.P. MORGAN SECURITIES INC | | 960,921 | 650,000 | 938,672 | 937,616 | | | (4,819) | (4,819) | | 932,997 | | 27,924 | 27,924 | 24,787 | 06/01/2039 | 1FE |
| 594918-CC-6 | MICROSOFT CORPORATION SENIOR CORP BND | | 09/28/2020 | CREDIT SUISSE FINANCIAL PRODUC | | 1,046,950 | 1,000,000 | 1,049,763 | | | (37) | (37) | | 1,049,726 | | (2,776) | (2,776) | | 8,276 | 06/01/2050 | 1FE |
| 617446-BG-7 | MORGAN STANLEY SENIOR CORP BND MTN 4. | | 09/28/2020 | MORGAN STANLEY CAPITAL I TRUST MSAC_06-H | | 1,432,596 | 1,200,000 | 1,444,633 | | | (906) | (906) | | 1,443,727 | | (11,131) | (11,131) | | 9,748 | 01/23/2030 | 1FE |
| 617451-ER-6 | MORGAN STANLEY SENIOR CORP BND | | 09/25/2020 | MORGAN STANLEY & CO. INC | | 129,020 | 129,020 | 125,214 | 125,886 | | | 3,135 | 3,135 | | 129,020 | | | | 1,053 | 03/25/2036 | 1FM |
| 61746B-EF-9 | MORGAN STANLEY SENIOR CORP BND 3.625% | | 08/20/2020 | MSM 2007-5AX 2A2 ABS_07-5AX 2A2 0.448% | | 5,126,760 | 4,500,000 | 4,541,580 | 4,538,818 | | | (3,183) | (3,183) | | 4,535,635 | | 591,125 | 591,125 | 178,531 | 01/20/2027 | 2FE |
| 61751G-AC-1 | MSM 2007-5AX 2A2 ABS_07-5AX 2A2 0.448% | | 09/25/2020 | Paydown | | 187,010 | 187,010 | 95,414 | 75,613 | | | 111,397 | 111,397 | | 187,010 | | | | 1,456 | 02/25/2037 | 1FM |
| 61751J-AA-9 | MSM 2007-6XS 1A1 WHOLE CMO 07-6XS 0.65 | | 09/25/2020 | Paydown | | 14,818 | 14,818 | 7,115 | | | | 7,668 | 7,668 | | 14,818 | | | | 40 | 02/25/2047 | 1FM |
| 61754H-AC-6 | MORGAN STANLEY MORTGAGE LOAN T ABS 7-7AX | | 09/25/2020 | Paydown | | 168,430 | 168,430 | 70,577 | | | | 100,848 | 100,848 | | 168,430 | | | | 1,363 | 04/25/2037 | 1FE |
| 61754H-AC-6 | MORGAN STANLEY MORTGAGE LOAN T ABS 7-7AX | | 07/27/2020 | Paydown | | 109,278 | 109,278 | 45,234 | | | | 65,430 | 65,430 | | 109,278 | | | | 738 | 04/25/2037 | 6FE |
| 61756V-AC-3 | MSM 2007-14AR 1A WHOLE CMO 07-14AR 4.0 | | 09/01/2020 | Paydown | | 97 | 97 | 66 | 68 | | | 29 | 29 | | 97 | | | | 2 | 10/25/2037 | 1FM |
| 61762B-BB-0 | MORGAN STANLEY REEMIC TRUST M RBMS R3 4 | | 09/01/2020 | Paydown | | (5,948) | (5,948) | (4,938) | (5,183) | | | 5,210 | 5,210 | | | | | | 27 | 12/26/2036 | 1FM |
| 61764A-AH-8 | MSFR 2014-R6 WHOLECMO2014-R6 3.244% 09 | | 09/01/2020 | Paydown | | 90,103 | 83,041 | 77,946 | 77,510 | | | 12,592 | 12,592 | | 90,103 | | | | 2,788 | 09/26/2035 | 3FM |
| 61764P-BC-5 | MSBAM 14-C19 SUB CMBS 14-C19 LINC2 144A | | 09/01/2020 | Paydown | | 12,474 | 12,474 | 12,437 | 12,452 | | | 22 | 22 | | 12,474 | | | | 363 | 12/17/2046 | 1FM |
| 61764Q-AB-6 | MORGAN STANLEY REEMIC TRUST M RBMS 14- | | 09/25/2020 | Paydown | | (30,418) | (30,418) | (9,869) | | | | 9,869 | 9,869 | | | | | | 4 | 11/26/2046 | 1FE |
| 61767Y-BA-7 | MSC 18-H3 SENIORCMBS18-H3 0.992% 07/15 | | 09/01/2020 | Paydown | | 1,056 | 1,056 | 923 | | | | (923) | (923) | | | | | | 102 | 07/15/2051 | 1FE |
| 61767Y-BD-1 | MORGAN STANLEY CAPITAL I TRUST MSC 18-H3 | | 09/23/2020 | MORGAN STANLEY & CO. INC | | 9,258,438 | 8,000,000 | 8,726,540 | 8,727,389 | | | (52,777) | (52,777) | | 8,674,612 | | 583,826 | 583,826 | 301,840 | 07/15/2051 | 1FM |
| 61946C-AA-0 | MSAIC 2019-1A ABS 19-1A A 4.370% 12/21 | | 09/20/2020 | Paydown | | 799,302 | 799,302 | 804,614 | 804,920 | | | (5,619) | (5,619) | | 799,302 | | | | 23,215 | 12/21/2043 | 1FE |
| 62954R-AA-4 | NYU HOSPITALS CENTER SECURED CORP BND | | 09/10/2020 | DIRECT | | 1,550,520 | 1,500,000 | 1,500,000 | | | | | | | 1,500,000 | | 50,520 | 50,520 | 30,561 | 07/01/2055 | 1FM |
| 63543T-AL-2 | NATIONAL COLGTE STD LN 2005-3 NCSLT 05-3 | | 09/25/2020 | Paydown | | 743,592 | 743,592 | 448,014 | 598,348 | | | 145,244 | 145,244 | | 743,592 | | | | 5,917 | 10/25/2033 | 4FE |
| 64352B-AB-8 | NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT | | 09/01/2020 | Paydown | | 15,794 | 15,794 | 7,936 | 7,723 | | | 8,071 | 8,071 | | 15,794 | | | | 197 | 07/25/2036 | 1FM |
| 64352B-AD-4 | NEW CENTURY ALTERNATIVE MORTGA SENIOR AB | | 09/01/2020 | Paydown | | 667,423 | 667,423 | 335,380 | 325,567 | | | 341,856 | 341,856 | | 667,423 | | | | 9,180 | 07/25/2036 | 1FM |
| 64352B-AE-2 | NEW CENTURY ALTERNATIVE MORTGA ABS ALT1- | | 09/01/2020 | Paydown | | 661,921 | 661,921 | 326,901 | 308,690 | | | 353,231 | 353,231 | | 661,921 | | | | 9,104 | 07/25/2036 | 1FM |
| 64352B-AF-9 | NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT | | 09/01/2020 | Paydown | | 40,490 | 40,490 | 20,346 | 19,760 | | | 20,730 | 20,730 | | 40,490 | | | | 542 | 07/25/2036 | 1FM |
| 64352B-AF-7 | NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT | | 09/01/2020 | Paydown | | 187,095 | 187,095 | 103,838 | 97,922 | | | 89,173 | 89,173 | | 187,095 | | | | 2,876 | 10/25/2036 | 1FM |
| 64828C-DL-0 | NEW RESI MORT LN TST NRZT 18-2 3.523% | | 09/01/2020 | Paydown | | 153,155 | 153,155 | 140,162 | 141,694 | | | 11,460 | 11,460 | | 153,155 | | | | 3,634 | 02/25/2058 | 1FM |
| 64828C-EC-9 | NRZT 2018-2A 2.523% 02/25/58 | | 09/01/2020 | Paydown | | 97,456 | 97,456 | 81,373 | 84,135 | | | 13,321 | 13,321 | | 97,456 | | | | 1,663 | 02/25/2058 | 1FM |
| 64828G-AS-9 | NEW RESIDENTIAL MORTGAGE LOAN RBMS 019-6 | | 09/01/2020 | Paydown | | 201,570 | 201,570 | 213,991 | 212,940 | | | (11,370) | (11,370) | | 201,570 | | | | 5,649 | 09/25/2059 | 1FM |
| 64829J-AN-3 | NRZT 17-1A ABS 17-1A B1 144A 4.500% 0 | | 09/01/2020 | Paydown | | 172,969 | 172,969 | 177,576 | | | | (4,607) | (4,607) | | 172,969 | | | | 5,190 | 02/25/2057 | 1FM |
| 64830D-BE-2 | NRZT 2019-2A WHOLE CMO -2A_B3 144A 4.5 | | 09/01/2020 | Paydown | | 152,898 | 152,898 | 155,452 | 155,265 | | | (2,366) | (2,366) | | 152,898 | | | | 4,588 | 12/25/2057 | 1FM |
| 64830D-BO-5 | NRZT 2019-2A RBMS 2A_B4A 144A 4.517% | | 09/01/2020 | Paydown | | 156,749 | 156,749 | 154,396 | | | | 2,352 | 2,352 | | 156,749 | | | | 4,754 | 12/25/2057 | 1FM |
| 64830D-BX-0 | NRZT 2019-2A RBMS 2A_B5A 144A 4.517% | | 09/01/2020 | Paydown | | 123,153 | 123,153 | 114,035 | 114,475 | | | 8,678 | 8,678 | | 123,153 | | | | 3,735 | 12/25/2057 | 1FM |
| 64830G-AL-0 | NRZT 2018-1A ABS2018-1A 4.250% 12/25/5 | | 09/01/2020 | Paydown | | 232,581 | 232,581 | 233,810 | 233,654 | | | (1,073) | (1,073) | | 232,581 | | | | 6,591 | 12/25/2057 | 1FM |
| 64830M-DL-4 | NRZT 2019-5A ABS 5A_B4A 144A 4.043% 08 | | 09/01/2020 | Paydown | | 110,976 | 110,976 | 115,103 | 115,014 | | | (4,038) | (4,038) | | 110,976 | | | | 2,984 | 08/25/2059 | 1FM |
| 64830M-EC-3 | NRZT 2019-5A ABS 5A_B5B 144A 2.450% 08 | | 09/01/2020 | Paydown | | 101,914 | 101,914 | 101,817 | | | | 91 | 91 | | 101,914 | | | | 2,462 | 08/25/2059 | 1FM |
| 64830T-AS-7 | NEW RESIDENTIAL MORTGAGE LOAN RBMS 0-1-B | | 09/01/2020 | Paydown | | 249,483 | 249,483 | 263,255 | | | | (13,772) | (13,772) | | 249,483 | | | | 6,646 | 10/25/2059 | 1FE |
| 64830T-BB-3 | NEW RESIDENTIAL MORTGAGE LOAN RBMS 0-1-B | | 09/01/2020 | Paydown | | 379,223 | 379,223 | 400,965 | | | | (21,742) | (21,742) | | 379,223 | | | | 10,733 | 10/25/2059 | 1FE |
| 64830T-BJ-6 | NEW RESIDENTIAL MORT | | | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 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-BJ-6 | NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B | | 09/01/2020 | Paydown | | 266,188 | 266,188 | 280,936 | | | | (14,749) | (14,749) | | 266,188 | | | | 7,972 | 10/25/2059 | 2FE |
| 64830T-BW-7 | NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B4 | | 09/01/2020 | Paydown | | 158,595 | 158,595 | 148,419 | | | | 10,176 | 10,176 | | 158,595 | | | | 3,254 | 10/25/2059 | 1FE |
| 64830T-BW-7 | NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B4 | | 07/01/2020 | Paydown | | 80,905 | 80,905 | 75,714 | | | | 5,191 | 5,191 | | 80,905 | | | | 1,404 | 10/25/2059 | 3FE |
| 64830T-CE-6 | NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B5 | | 09/01/2020 | Paydown | | 66,082 | 66,082 | 55,654 | | | | 10,428 | 10,428 | | 66,082 | | | | 1,038 | 10/25/2059 | 1FE |
| 64830T-CE-6 | NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B5 | | 07/01/2020 | Paydown | | 33,711 | 33,711 | 28,391 | | | | 5,320 | 5,320 | | 33,711 | | | | 438 | 10/25/2059 | 4FE |
| 64830Y-AA-5 | NRZEXCESSSPREADCOLLATERALIZ ABS 0-FNT1 1 | | 08/25/2020 | Paydown | | 186,925 | 186,925 | 188,327 | | | | (1,402) | (1,402) | | 186,925 | | | | 847 | 06/25/2025 | 1FE |
| 64830Y-AA-5 | NRZEXCESSSPREADCOLLATERALIZ ABS 0-FNT1 1 | | 09/25/2020 | Paydown | | 183,041 | 183,041 | 184,414 | | | | (1,373) | (1,373) | | 183,041 | | | | 1,659 | 06/25/2025 | 2FE |
| 64830Y-AB-3 | NRZEXCESSSPREADCOLLATERALIZ ABS 0-FNT2 1 | | 09/25/2020 | Paydown | | 243,313 | 243,313 | 243,307 | | | | .6 | .6 | | 243,313 | | | | 1,257 | 07/25/2025 | 1FE |
| 65473Q-AX-1 | NISOURCE INC CORP BND 5.950% 06/15/41 | | 08/27/2020 | Call | 147,0740 | 589,767 | 401,000 | 469,139 | 466,341 | | | (1,226) | (1,226) | | 465,115 | | (64,115) | (64,115) | 205,468 | 06/15/2041 | 2FE |
| 65536V-AD-9 | NOMURA ASSET ACCEPTANCE CORPOR ABS 6-AF2 | | 09/01/2020 | Paydown | | 30,508 | 30,508 | | | | | 21,737 | 21,737 | | 30,508 | | | | | | 1FM |
| 65539C-BF-2 | MMR 11-4RA MEZZANINIHOLECMO11-4R144A | | 09/01/2020 | Paydown | | | (545) | (380) | (378) | | | 378 | 378 | | | | | | 1,176 | 12/26/2035 | 1FM |
| 66705R-AA-7 | NEF 16-1 ABS 2016-1 144A 1.398% 05/27/ | | 09/25/2020 | Paydown | | 294,063 | 294,063 | 280,784 | 282,096 | | | 11,967 | 11,967 | | 294,063 | | | | 4,241 | 05/27/2036 | 1FE |
| 66988U-AA-8 | NOVASTAR HOME EQUITY LOAN NHEL ABS 6-MTA | | 09/25/2020 | Paydown | | 93,220 | 93,220 | 44,962 | | | | 47,192 | 47,192 | | 93,220 | | | | 545 | 09/25/2046 | 1FE |
| 66988U-AA-8 | NOVASTAR HOME EQUITY LOAN NHEL ABS 6-MTA | | 07/27/2020 | Paydown | | 101,640 | 101,640 | 49,414 | | | | 51,455 | 51,455 | | 101,640 | | | | 431 | 09/25/2046 | 6FE |
| 674599-BY-0 | OCCIDENTAL PETROLEUM CORPORATI SENIOR CO | | 07/13/2020 | Call | 100,5000 | 100,500 | 100,000 | 101,741 | 101,382 | | | (752) | (752) | | 100,630 | | (630) | (630) | 2,345 | 02/01/2021 | 3FE |
| 674599-DF-9 | OCCIDENTAL PETROLEUM CORPORATI SENIOR CO | | 08/11/2020 | STATE STREET | | 1,950,266 | 1,925,000 | 2,188,443 | 2,185,642 | | | (6,151) | (6,151) | | 2,179,491 | | (229,225) | (229,225) | 113,126 | 09/15/2036 | 3FE |
| 68383N-DW-0 | OPTELM MORTGAGE ACCEPTANCE COR CMO 06-1 | | 09/25/2020 | Paydown | | 707,137 | 707,137 | 516,240 | 521,086 | | | 186,051 | 186,051 | | 707,137 | | | | 7,273 | 04/25/2036 | 1FM |
| 68383N-DW-0 | OPTELM MORTGAGE ACCEPTANCE COR CMO 06-1 | | 09/25/2020 | Paydown | | 707,137 | 707,137 | 516,240 | 521,086 | | | 186,051 | 186,051 | | 707,137 | | | | 7,273 | 04/25/2036 | 1FM |
| 68638Y-BE-4 | ORACLE CORPORATION SENIOR CORP BND 3.9 | | 08/21/2020 | MARKETAXESS CORPORATI | | 1,109,862 | 900,000 | 1,074,599 | 1,073,886 | | | (4,032) | (4,032) | | 1,069,854 | | 40,008 | 40,008 | 27,300 | 05/15/2035 | 1FE |
| 701094-AN-4 | PARKER HANIFIN CORPORATION SENIOR CORP | | 09/28/2020 | BARCLAYS CAPITAL | | 1,511,150 | 1,350,000 | 1,524,053 | | | | (636) | (636) | | 1,523,418 | | (12,268) | (12,268) | 12,797 | 06/14/2029 | 2FE |
| 709599-AS-3 | PENSKO TRUCK LEASING CO SENIOR CORP BND | | 09/10/2020 | GOLDMAN SACHS & CO. | | 3,765,180 | 3,640,000 | 3,655,397 | 3,651,400 | | | (4,008) | (4,008) | | 3,647,382 | | 117,788 | 117,788 | 136,500 | 02/01/2022 | 2FE |
| 709599-AS-3 | PENSKO TRUCK LEASING CO SENIOR CORP BND | | 09/10/2020 | CITICORP SECURITIES | | | | | | | | | | | | | | | | | |
| 709599-BB-9 | PENSKO TRUCK LEASING CO LP SENIOR CORP B | | 09/29/2020 | MARKETS | | 5,451,000 | 5,000,000 | 5,109,100 | 5,095,199 | | | (16,801) | (16,801) | | 5,078,398 | | 372,602 | 372,602 | 226,958 | 02/01/2024 | 2FE |
| 709599-BF-0 | PENSKO TRUCK LEASING CO LP SENIOR CORP B | | 08/24/2020 | BANK OF AMERICA | | 5,411,150 | 5,000,000 | 5,011,780 | 5,010,595 | | | (1,575) | (1,575) | | 5,009,020 | | 402,130 | 402,130 | 227,125 | 07/01/2024 | 2FE |
| 724060-AA-6 | PIPELINE FUNDING COMPANY LLC PIPELINEFUN | | 07/15/2020 | | | 5,790 | 5,790 | 6,801 | 6,696 | | | (906) | (906) | | 5,790 | | | | 434 | 01/15/2030 | 2FE |
| 744320-BH-4 | PRUDENTIAL FINANCIAL INC JRSUB CORP BND | | 09/22/2020 | zzz BROKER | | 255,638 | 250,000 | 250,000 | | | | | | | 250,000 | | 5,638 | 5,638 | | | |
| 748940-AA-1 | RESIDENTIAL FUNDING MTG SEC RF RFMS1 06- | | 09/01/2020 | Paydown | | 14,053 | 18,105 | 14,227 | 14,536 | | | (483) | (483) | | 14,053 | | | | 738 | 06/25/2036 | 1FM |
| 74922H-AA-0 | RALI 2007-QH1 A1 WHOLE CMO 07-QH1 A1 0 | | 09/25/2020 | Paydown | | 295,315 | 295,315 | 217,411 | 220,309 | | | 75,006 | 75,006 | | 295,315 | | | | 2,590 | 02/25/2037 | 1FM |
| 74922K-AH-8 | RALI 07-QS1 RALI 07-QS1 0.508% 01/25/3 | | 09/25/2020 | Paydown | | 203,654 | 261,494 | 138,186 | 152,434 | | | 51,220 | 51,220 | | 203,654 | | | | 2,602 | 01/25/2037 | 1FM |
| 74927U-BA-5 | RBSGC MORTGAGE PASS THROUGH CE RMBS 05-A | | 09/01/2020 | Paydown | | 34,489 | 33,357 | 33,190 | 33,393 | | | 1,096 | 1,096 | | 34,489 | | | | 1,513 | 04/25/2035 | 3FM |
| 74928X-AF-8 | RBSR 09-6 RMBS 09-6 1A2 144A 3.506% 01 | | 08/25/2020 | Paydown | | 6,720 | 5,420 | 5,664 | 5,664 | | | (5,664) | (5,664) | | | | | | 164 | 01/26/2036 | 1FM |
| 749574-AA-7 | RFMS2 06-SA2 RMBS -SA2-1A 3.406% 08/25 | | 09/01/2020 | Paydown | | 123,909 | 505,764 | 338,425 | | | | (213,689) | (213,689) | | 123,909 | | | | 1,685 | 08/25/2036 | 1FE |
| 74958V-AA-6 | RESI FNDG MTG SEC RFMS1 07-S9 WHOLE CMO | | 09/01/2020 | Paydown | | 15,416 | 11,244 | 10,811 | 10,811 | | | (10,811) | (10,811) | | | | | | 517 | 10/25/2037 | 1FM |
| 74958V-AB-2 | RFMS2 2007-SA1 WHOLE CMO 7-SA1 2 4.363 | | 09/01/2020 | Paydown | | 179,188 | 201,681 | 171,555 | 168,732 | | | 10,456 | 10,456 | | 179,188 | | | | 5,535 | 02/25/2037 | 3FM |
| 75114G-AC-3 | RALI 2006-Q04 2A RMBS 06-Q04 2A1 0.338 | | 09/25/2020 | Paydown | | 115,501 | 110,384 | 110,470 | 110,470 | | | 5,031 | 5,031 | | 115,501 | | | | 867 | 04/25/2046 | 1FM |
| 751150-AH-6 | RALI 2006-Q07 3A RALI 06-Q07 0.353% 09 | | 09/25/2020 | Paydown | | 158,825 | 164,414 | 114,108 | 123,011 | | | 35,814 | 35,814 | | 158,825 | | | | 1,665 | 09/25/2046 | 1FM |
| 751150-AJ-2 | RALI 2006-Q07 3A RMBS 06-Q07 3A3 0.453 | | 09/25/2020 | Paydown | | 93,774 | 93,774 | 37,813 | 46,046 | | | (46,046) | (46,046) | | | | | | 1,076 | 09/25/2046 | 1FM |
| 751153-AA-5 | RESIDENTIAL ACCREDIT LOANS INC CMBS 06-0 | | 09/25/2020 | Paydown | | 49,773 | 49,773 | 30,299 | 27,144 | | | 22,629 | 22,629 | | 49,773 | | | | 529 | 01/25/2037 | 1FM |
| 75115A-AA-9 | RESIDENTIAL ACCREDIT LOANS INC RMBS 06-0 | | 09/01/2020 | Paydown | | 129,134 | 167,264 | 134,413 | 135,867 | | | (6,734) | (6,734) | | 129,134 | | | | 6,679 | 08/25/2036 | 1FM |
| 75115A-AB-7 | RALI 2006-QS8 A2 RALI 06-QS8 6.000% 08 | | 09/01/2020 | Paydown | | 103,139 | 83,540 | 79,627 | 84,417 | | | (4,790) | (4,790) | | 97,627 | | | | 4,118 | 08/25/2036 | 1FM |
| 75115A-AC-5 | RALI 2006-QS8 A3 RFMS1 06-QS8 6.000% 0 | | 09/01/2020 | Paydown | | 3,711 | 4,807 | 3,673 | 3,836 | | | (125) | (125) | | 3,711 | | | | 192 | 08/25/2036 | 1FM |
| 75115G-AA-6 | RESIDENTIAL ACCREDIT LOANS INC RALI 06-0 | | 09/25/2020 | Paydown | | 495,091 | 495,091 | 406,256 | 410,618 | | | 84,472 | 84,472 | | 495,091 | | | | 3,542 | 12/25/2036 | 1FM |
| 75116C-AA-4 | RESIDENTIAL ACCREDIT LOANS IN RALI 07-QS | | 09/25/2020 | Paydown | | 597,078 | 682,803 | 399,772 | 421,840 | | | 175,238 | 175,238 | | 597,078 | | | | 6,711 | 04/25/2037 | 1FM |
| 75116C-AA-4 | RESIDENTIAL ACCREDIT LOANS IN RALI 07-QS | | 09/25/2020 | Paydown | | 247,022 | 282,488 | 206,770 | 211,227 | | | 35,794 | 35,794 | | 247,022 | | | | 2,432 | 04/25/2037 | 1FM |
| 75408E-AD-3 | RESIDENTIAL ASSET SECURITIES C RASC 06-K | | 09/25/2020 | Paydown | | 21,174 | 21,174 | 21,114 | 21,120 | | | .54 | .54 | | 21,174 | | | | 178 | 06/25/2036 | 1FM |
| 756109-AS-3 | REALTY INCOME CORPORATION SENIOR CORP BN | | 07/24/2020 | SUSQUEHANNA PARTNERS | | 1,768,715 | 1,625,000 | 1,749,361 | 1,748,081 | | | (5,818) | (5,818) | | 1,742,263 | | 26,452 | 26,452 | 26,135 | 01/15/2027 | 1FE |
| 76110H-2X-6 | RESIDENTIAL ACCREDIT LOANS IN RALI 05-QS | | 09/25/2020 | Paydown | | 73,367 | 82,579 | 52,025 | 56,524 | | | 16,843 | 16,843 | | 73,367 | | | | 706 | 04/25/2035 | 1FM |
| 76110H-4E-6 | RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A | | 09/01/2020 | Paydown | | 905,414 | 905,414 | 903,151 | 900,589 | | | 4,826 | 4,826 | | 905,414 | | | | 24,141 | 04/25/2035 | 3FM |
| 76110W-7D-2 | RASC 2005-KS11 M1 ABS 05-KS11 M11 0.74 | | 09/25/2020 | Paydown | | 500,534 | 500,534 | 319,794 | 437,993 | | | 62,541 | 62,541 | | 500,534 | | | | 6,020 | 12/25/2035 | 1FM |
| 761118-FL-7 | RALI RMBS A9-CB3 3.613% 08/25/35 | | 09/01/2020 | Paydown | | 142,484 | 150,647 | 126,957 | | | | 16,091 | 16,091 | | 142,484 | | | | 2,039 | 08/25/2035 | 1FM |
| 761118-FM-5 | RALI RMBS 05-QA9 3.742% 08/25/35 | | 09/01/2020 | Paydown | | | | | | | | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 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 | |
| 76132F-AA-5 | RETAIL OPPORTUNITY INVESTMENTS SENIOR CO | | 08/06/2020 | J.P. MORGAN SECURITIES INC | | 512,600 | 500,000 | 558,460 | 527,240 | | (4,240) | | (4,240) | | 522,999 | | (10,399) | (10,399) | 16,319 | 12/15/2023 | 2FE | |
| 76132F-AB-3 | RETAIL OPPORTUNITY INVESTMENTS SENIOR CO | | 08/20/2020 | WELLS FARGO SECURITIES | | 4,964,400 | 5,000,000 | 5,187,750 | 5,099,952 | | (12,842) | | (12,842) | | 5,087,110 | | (122,710) | (122,710) | 138,333 | 12/15/2024 | 2FE | |
| 78447T-AA-1 | SLMA 2013-M1 M1 SLMA 13-M1 3.500% 10/2 | | 07/28/2020 | Call 100.0000 | | 1,055,589 | 1,055,589 | 1,041,528 | 1,055,270 | | 260 | | 260 | | 1,055,530 | | 59 | 59 | 27,709 | 10/28/2029 | 2FL | |
| 78662M-AB-2 | SAG 19-1A ABS -1A-A 144A 5.125% 12/01/ | | 09/01/2020 | Paydown | | 157,124 | 157,124 | 157,124 | 157,086 | | 38 | | 38 | | 157,124 | | | | 5,443 | 12/01/2023 | 2PL | |
| 817570-AA-1 | SERVHL TRUST 2019-1 TERM LOAN 4.000% | | 08/31/2020 | Various | | 10,296,145 | 10,296,145 | 10,296,145 | | | | | | | 10,296,145 | | | | 186,007 | 04/25/2049 | 1FE | |
| 817570-AB-9 | SERVHL TRUST 2019-1 TERM LOAN 4.250% | | 08/31/2020 | Various | | 355,039 | 355,039 | 355,039 | | | | | | | 355,039 | | | | 6,834 | 04/25/2049 | 1FE | |
| 817570-AC-7 | SERVHL TRUST 2019-1 TERM LOAN 4.750% | | 08/25/2020 | Various | | 123,649 | 123,649 | 123,649 | | | | | | | 123,649 | | | | 4,339 | 04/25/2049 | 2FE | |
| 817570-AC-7 | SERVHL TRUST 2019-1 TERM LOAN 4.750% | | 08/31/2020 | Various | | 468,083 | 468,083 | 468,083 | | | | | | | 468,083 | | | | 8,896 | 04/25/2049 | 2PL | |
| 817570-AD-5 | SERVHL TRUST 2019-1 TERM LOAN 0.000% | | 08/31/2020 | Various | | 23,960 | 23,960 | 23,960 | | | | | | | 23,960 | | | | 1,011 | 05/25/2049 | 5FE | |
| 81744L-AZ-7 | SEQUOIA MORTGAGE TRUST SEMT_07-2 0.346 | | 09/20/2020 | Paydown | | 407,759 | 407,759 | 317,927 | 346,396 | | 61,363 | | 61,363 | | 407,759 | | | | 2,875 | 06/20/2036 | 1FM | |
| 82321U-AA-1 | SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1 | | 09/15/2020 | Paydown | | 152,055 | 152,055 | 151,780 | 151,969 | | 87 | | 87 | | 151,969 | | | | 5,318 | 10/15/2042 | 1FE | |
| 83417F-AA-7 | SOCTY 2014-2 A ABS_14-2-A 144A 4.020% | | 07/20/2020 | Paydown | | 120,945 | 120,945 | 119,849 | 119,958 | | 987 | | 987 | | 120,945 | | | | 4,862 | 07/20/2044 | 2FE | |
| 83613F-AC-5 | SVHE 2007-OPT5 2A2 SENIOR ABS_07-OPT5 2A | | 09/25/2020 | Paydown | | 275,195 | 275,195 | 229,911 | 230,126 | | 45,069 | | 45,069 | | 275,195 | | | | 4,525 | 10/25/2037 | 1FM | |
| 84474Y-AA-4 | SOUTHWEST AIRLINES CO 2007-1 SECURED COR | | 08/01/2020 | Redemption 100.0000 | | 314,109 | 314,109 | 351,802 | 328,768 | | (14,659) | | (14,659) | | 314,109 | | | | 19,318 | 02/01/2024 | 1FE | |
| 84756N-AB-5 | SPECTRA ENERGY PARTNERS LP SENIOR CORP B | | 09/29/2020 | DIRECT | | 3,630,917 | 3,565,000 | 3,666,677 | 3,610,294 | | (27,774) | | (27,774) | | 3,582,520 | | 48,397 | 48,397 | 129,825 | 06/15/2021 | 2FE | |
| 85208N-AA-8 | SPRINT SPECTRUM CO I / I / I / I / SECURED C | | 09/20/2020 | Redemption 100.0000 | | 69,625 | 69,625 | 69,190 | 69,377 | | 248 | | 248 | | 69,625 | | | | 1,755 | 09/20/2021 | 2FE | |
| 855244-AY-5 | STARBUCKS CORPORATION SENIOR CORP BND | | 09/29/2020 | SUSQUEHANNA PARTNERS | | 739,848 | 730,000 | 741,640 | | | (119) | | (119) | | 741,521 | | (1,673) | (1,673) | 3,770 | 05/07/2022 | 2FE | |
| 86359B-WC-1 | SARM 2004-8 1A2 SARM 04-8 3.349% 07/25 | | 09/01/2020 | Paydown | | 19,733 | 19,733 | 16,658 | 15,832 | | 3,900 | | 3,900 | | 19,733 | | | | 512 | 07/25/2034 | 1FM | |
| 86359L-QS-1 | STRUCTURED ASSET MORTGAGE INVE SAMI_05-A | | 09/01/2020 | Paydown | | 5,940 | 5,644 | 3,786 | 4,081 | | 1,859 | | 1,859 | | 5,940 | | | | 143 | 03/25/2046 | 1FM | |
| 86359L-SM-2 | STRUCTURED ASSET MORTGAGE INVE RMBS_06-A | | 09/25/2020 | Paydown | | 65,337 | 65,337 | 47,755 | 47,771 | | 17,566 | | 17,566 | | 65,337 | | | | 730 | 02/25/2036 | 1FM | |
| 86360Q-AM-7 | SAMI 2006-AR4 5A RMBS_06-AR4-5A1 0.508 | | 09/25/2020 | Paydown | | 134,162 | 134,162 | 108,580 | 109,432 | | 24,730 | | 24,730 | | 134,162 | | | | 996 | 06/25/2036 | 1FM | |
| 86360U-AC-0 | SAMI_06-AR6 SAMI_06-AR6 0.338% 07/25/3 | | 09/25/2020 | Paydown | | 44,948 | 44,124 | 28,050 | 22,146 | | 22,802 | | 22,802 | | 44,948 | | | | 408 | 07/25/2036 | 1FM | |
| 86361H-AA-2 | SAMI 2006-AR7 A1 CMO_06-AR7 A1A 0.358% | | 09/25/2020 | Paydown | | 246,646 | 246,646 | 213,251 | 213,251 | | 33,395 | | 33,395 | | 246,646 | | | | 4,091 | 08/25/2036 | 1FM | |
| 86361P-AJ-5 | STRUCTURED ADJUSTABLE RATE MOR RMBS -9-3 | | 09/01/2020 | Paydown | | 7,564 | 7,624 | 4,689 | | | 2,875 | | 2,875 | | 7,564 | | | | 41 | 10/25/2036 | 1FE | |
| 86361W-AA-9 | SAMI 2006-AR8 A1 CMO_06-AR8 A1A 0.348% | | 09/25/2020 | Paydown | | 353,718 | 353,718 | 251,826 | 263,839 | | 89,879 | | 89,879 | | 353,718 | | | | 2,913 | 10/25/2036 | 1FM | |
| 86745N-AA-6 | SUNNOLASOLISSUERLLCSNVA 20 ABS_20-1A 14 | | 07/30/2020 | Paydown | | 121,111 | 121,111 | 117,855 | | | 3,256 | | 3,256 | | 121,111 | | | | 1,893 | 02/01/2055 | 1FE | |
| 86772F-AA-9 | SUNRUNATLASISSUERSUNRN 19-2 ABS RN_19-2 | | 07/30/2020 | Paydown | | 119,587 | 119,587 | 119,638 | 96,762 | | (51) | | (51) | | 119,587 | | | | 3,052 | 02/01/2055 | 1FE | |
| 86773P-AA-6 | SURUNX 19-1 ABS 19-1A_A 144A 3.980% 06 | | 09/30/2020 | Paydown | | 198,375 | 198,375 | 198,363 | 198,469 | | (94) | | (94) | | 198,375 | | | | 5,921 | 06/30/2054 | 1FE | |
| 86803N-AA-5 | SNSTR 2018-1 ABS 018-1_A 144A 5.680% 1 | | 08/20/2020 | Paydown | | 777,549 | 777,549 | 777,326 | 776,571 | | 978 | | 978 | | 777,549 | | | | 33,124 | 11/20/2048 | 1FE | |
| 87165B-AD-5 | SYNCHRONY FINANCIAL SENIOR CORP BND 4. | | 08/06/2020 | J.P. MORGAN SECURITIES INC | | 7,460,460 | 7,000,000 | 7,410,830 | 7,210,540 | | (27,317) | | (27,317) | | 7,183,224 | | 277,236 | 277,236 | 293,368 | 08/15/2024 | 2FE | |
| 87222E-AE-8 | TBW MORTGAGE BACKED PASS THROU ABS 007-1 | | 09/01/2020 | Paydown | | 231,667 | 231,667 | 107,622 | 105,916 | | 125,751 | | 125,751 | | 231,667 | | | | 2,872 | 03/25/2037 | 1FM | |
| 87342R-AD-6 | TACO BELL FUNDING LLC BELL_18 ABS -1-A2 | | 08/25/2020 | Paydown | | 625 | 625 | 563 | | | 63 | | 63 | | 625 | | | | 14 | 11/25/2048 | 2FE | |
| 87342R-AE-4 | TACO BELL FUNDING LLC BELL_18 ABS -1-A2 | | 08/25/2020 | Paydown | | 1,250 | 1,250 | 1,250 | 1,249 | | 1 | | 1 | | 1,250 | | | | 46 | 11/25/2048 | 2FE | |
| 885220-HZ-9 | THORNBERGMORTGAGESECURITIES RMBS T_05-3 | | 09/25/2020 | Paydown | | 1,592 | 1,592 | 1,485 | | | 107 | | 107 | | 1,592 | | | | 10 | 10/25/2045 | 1FE | |
| 885220-HZ-9 | THORNBERGMORTGAGESECURITIES RMBS T_05-3 | | 07/27/2020 | Paydown | | 520 | 520 | 484 | | | 35 | | 35 | | 520 | | | | 1 | 10/25/2045 | 5FE | |
| 885220-KV-4 | THORNBERG MORTGAGE SECURITIES RMBS -2-A2 | | 09/25/2020 | Paydown | | 987,699 | 994,909 | 714,228 | | | 286,288 | | 286,288 | | 987,699 | | | | 14,611 | 04/25/2036 | 1FE | |
| 88522A-AC-5 | THORNBERG MORTGAGE SECURITIES RMBS -4-A2 | | 09/25/2020 | Paydown | | 155,759 | 155,759 | 133,052 | | | 21,709 | | 21,709 | | 155,759 | | | | 2,378 | 07/25/2036 | 1FE | |
| 89173H-AE-6 | TMPT_17-2 WHOLE CMO 172 144A 4.166% 04 | | 07/01/2020 | Various | | | | | | | | | | | | | | | 208,751 | 04/25/2057 | 1FM | |
| 89655Y-AA-4 | TRINITY RAIL LEASING LP TRL_09 ABS2009-1 | | 09/16/2020 | Paydown | | 6,600 | 6,600 | 7,244 | 7,152 | | (551) | | (551) | | 6,600 | | | | 300 | 11/16/2039 | 2FE | |
| 90215L-AA-3 | 2018 A LTCG SECURITIZATION ISS SENIORABS | | 09/15/2020 | Paydown | | 24,632 | 24,632 | 24,628 | 24,627 | | 5 | | 5 | | 24,632 | | | | 751 | 06/15/2048 | 1FE | |
| 907818-EW-4 | UNION PACIFIC CORPORATION SENIORCORPND | | 09/15/2020 | Various | | 4,128,811 | 5,037,000 | 4,137,162 | 4,132,956 | | (4,145) | | (4,145) | | 4,128,811 | | | | | 550,693 | 09/10/2048 | 2FE |
| 907818-EW-4 | UNION PACIFIC CORPORATION SENIORCORPND | | 09/16/2020 | Various | | 8,219,796 | 12,037,000 | 8,219,796 | 8,219,796 | | | | | | 8,219,796 | | | | | 550,693 | 09/10/2048 | 2FE |
| 90783V-AA-3 | UNION PAC RAILROAD CO 2005-1 SENIOR CORP | | 07/02/2020 | Redemption 100.0000 | | 106 | 106 | 118 | 115 | | (9) | | (9) | | 106 | | | | 5 | 01/02/2029 | 1. | |
| 91913Y-AX-8 | VALERO ENERGY CORPORATION SENIOR CORP BN | | 09/29/2020 | BNP PARIBAS | | 673,654 | 650,000 | 678,138 | | | (388) | | (388) | | 677,750 | | (4,096) | (4,096) | 7,995 | 04/15/2023 | 2FE | |
| 92343V-ER-1 | VERIZON COMMUNICATIONS INC SENIOR CORP B | | 09/28/2020 | Various | | 1,929,226 | 1,584,000 | 1,883,935 | 559,950 | | (5,049) | | (5,049) | | 1,876,464 | | 52,763 | 52,763 | 42,821 | 09/21/2028 | 2FE | |
| 92854#-AA-8 | VIVINT VOLTA TERM LOAN SENIOR SECURED TE | | 07/31/2020 | Redemption 100.0000 | | 203,377 | 203,377 | 203,377 | 203,377 | | | | | | 203,377 | | | | 9,213 | 01/05/2035 | 2FE | |
| 92922F-J2-5 | WAMU MORTGAGE PASS-THROUGH CER CMO 05-AR | | 09/25/2020 | Paydown | | 1,285 | 1,285 | 1,212 | 1,184 | | 100 | | 100 | | 1,285 | | | | 14 | 04/25/2045 | 1FM | |
| 92922F-U4-8 | WAMU MORTGAGE PASS-THROUGH CER CMO 2005- | | 09/25/2020 | Paydown | | 83,068 | 83,068 | 71,527 | 73,690 | | 9,378 | | 9,378 | | 83,068 | | | | 1,014 | 07/25/2045 | 1FM | |
| 92925C-BA-9 | WAMU MPTC WAMU_05-A19 WHOLE CMO 05-AR19 | | 09/25/2020 | Paydown | | 9,360 | 9,360 | 7,348 | 8,444 | | 916 | | 916 | | 9,360 | | | | 107 | 12/25/2045 | 1FM | |
| 92925D-AA-8 | WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO | | 09/01/2020 | Paydown | | 92,683 | 92,110 | 56,309 | 62,499 | | 30,183 | | 30,183 | | 92,683 | | | | 1,609 | 12/25/2046 | 1FM | |

E05.9

STATEMENT AS OF SEPTEMBER 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 |
| 92927B-AA-0 | WAMU MORTGAGE PASS-THROUGH CER CMO 07-0A | | 09/01/2020 | Paydown | | 238,854 | 238,854 | 180,276 | 183,151 | | 55,703 | | 55,703 | | 238,854 | | | 3,997 | | 07/25/2047 | 1FM |
| 92927B-AC-6 | WAMU 2007-0A6 2A WAMU_07-0A6 1.903% 07 | | 09/01/2020 | Paydown | | 220,887 | 225,815 | 156,769 | 184,788 | | 36,099 | | 36,099 | | 220,887 | | | 3,287 | | 07/25/2047 | 1FM |
| 92927X-AE-4 | WAMU_07-HY6 RMBS 07-HY6 3.162% 06/25/3 | | 09/01/2020 | Paydown | | 183,599 | 186,238 | 158,232 | | | 24,365 | | 24,365 | | 183,599 | | | 2,742 | | 06/25/2037 | 1FE |
| 92927X-AF-1 | WAMU_07-HY6 WHOLE CMO Y6-244 2.928% 06 | | 09/01/2020 | Paydown | | 170,642 | 178,550 | 156,612 | | | 13,908 | | 13,908 | | 170,642 | | | 2,153 | | 06/25/2037 | 1FE |
| 92939H-BA-2 | WFRBS 14-C23 WFRBS 14-C23 4.210% 10/15 | | 09/23/2020 | Paydown | | 13,831,543 | 12,500,000 | 13,370,379 | 13,371,466 | | (173,467) | | (173,467) | | 13,198,000 | 633,543 | 633,543 | 429,771 | | 10/15/2057 | 1FM |
| 931142-EB-5 | WALMART INC SENIOR CORP BND 3.950% 06/ | | 09/29/2020 | MARKETAXESS CORPORATI | | 659,684 | 525,000 | 643,077 | 642,695 | | (2,674) | | (2,674) | | 640,021 | 19,663 | 19,663 | 15,668 | | 06/28/2038 | 1FE |
| 933635-AA-2 | WAMU MORTGAGE PASS THROUGH CER CMO 07-0A | | 09/01/2020 | Paydown | | 657,724 | 625,163 | 546,585 | | | 111,259 | | 111,259 | | 657,724 | | | 4,984 | | 03/25/2047 | 1FM |
| 933635-AB-0 | WAMU 2007-0A2 2A WHOLE CMO 07-0A2 1.90 | | 09/01/2020 | Paydown | | 112,193 | 120,839 | 88,685 | 95,607 | | 16,586 | | 16,586 | | 112,193 | | | 1,791 | | 03/25/2047 | 1FM |
| 93363C-AB-5 | WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO | | 09/01/2020 | Paydown | | 135,046 | 137,324 | 100,352 | 105,988 | | 29,059 | | 29,059 | | 135,046 | | | 2,540 | | 07/25/2046 | 1FM |
| 93363T-AD-4 | WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO | | 09/01/2020 | Paydown | | 32,909 | 37,608 | 21,291 | 23,265 | | 9,644 | | 9,644 | | 32,909 | | | 681 | | 09/25/2046 | 1FM |
| 93364A-AB-8 | WAMU 2007-0A3 2A WAMU_07-0A3 1.789% 04 | | 09/01/2020 | Paydown | | 113,658 | 113,634 | 80,154 | 91,777 | | 21,880 | | 21,880 | | 113,658 | | | 2,134 | | 04/25/2047 | 1FM |
| 93364A-AC-6 | WAMU 2007-0A3 2A SUPSEN WHOLE CMO2007-0A | | 09/01/2020 | Paydown | | 183,120 | 183,120 | 156,802 | 165,690 | | 17,430 | | 17,430 | | 183,120 | | | 3,245 | | 04/25/2047 | 1FM |
| 93364B-AA-8 | WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO | | 09/01/2020 | Paydown | | 242,881 | 242,881 | 198,208 | | | 44,673 | | 44,673 | | 242,881 | | | 4,002 | | 06/25/2047 | 1FM |
| 933636-3K-7 | WAMU MORTGAGE PASS-THROUGH CER RMBS 5-2-1A3 | | 09/25/2020 | Paydown | | 492,117 | 513,929 | 368,406 | | | 124,658 | | 124,658 | | 492,117 | | | 1,773 | | 04/25/2035 | 1FM |
| 939336-5V-1 | WAMU 2005-4 CB1 WAMU_05-4 0.598% 06/ | | 09/25/2020 | Paydown | | 39,756 | 41,483 | 31,164 | 30,662 | | 9,094 | | 9,094 | | 39,756 | | | 540 | | 06/25/2035 | 1FM |
| 939336-X8-1 | WAMU_05-AR1 WAMU_05-AR1 0.948% 01/25/4 | | 09/25/2020 | Paydown | | 176,365 | 176,365 | 134,919 | 156,024 | | 20,341 | | 20,341 | | 176,365 | | | 2,371 | | 01/25/2045 | 1FM |
| 939336-Z4-8 | WAMU MORTGAGE PASS-THROUGH CER SUPERSEN | | 09/01/2020 | Paydown | | 3,810 | 3,810 | 3,882 | 3,867 | | (57) | | (57) | | 3,810 | | | 99 | | 03/25/2035 | 1FM |
| 93934F-PN-6 | WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO | | 09/01/2020 | Paydown | | 230,869 | 230,869 | 205,603 | 207,121 | | 23,748 | | 23,748 | | 230,869 | | | 4,430 | | 05/25/2046 | 1FM |
| 94353H-AD-9 | WASHINGTON MUTUAL MORTGAGE PAS WAMU_06- | | 09/25/2020 | Paydown | | 188,228 | 188,228 | 82,232 | 71,401 | | 116,827 | | 116,827 | | 188,228 | | | 748 | | 09/25/2046 | 1FE |
| 94353H-AA-3 | WAAV_2017-1A ABS2017-1A144A 3.844% 11/ | | 09/25/2020 | CREDIT SUISSE ZURICH | | 6,914,223 | 7,682,470 | 7,734,797 | 7,733,069 | | (8,453) | | (8,453) | | 7,724,616 | (810,393) | (810,393) | 232,970 | | 11/15/2042 | 1FE |
| 94353H-AA-3 | WAAV_2017-1A ABS2017-1A144A 3.844% 11/ | | 09/15/2020 | Paydown | 100.0000 | 123,812 | 123,812 | 124,655 | 124,628 | | (815) | | (815) | | 123,812 | | | 3,136 | | 11/15/2042 | 1FE |
| 94978#-AT-4 | WALGREENS CTL CORP BND 6.650% 08/01/27 | | 09/01/2020 | Redemption | 100.0000 | 128,399 | 128,399 | 141,022 | 139,251 | | (10,852) | | (10,852) | | 128,399 | | | 5,489 | | 08/01/2027 | 2FE |
| 94985K-AA-5 | WFA_07-PA6 WHOLE CMO 07-PA6 3.455% 12/ | | 09/01/2020 | Paydown | | 78,138 | 80,797 | 63,317 | 62,368 | | 15,770 | | 15,770 | | 78,138 | | | 2,224 | | 12/28/2037 | 1FM |
| 94987U-AL-7 | WFL_11-RR2 WHOLE CMO_11-RR2-3A2 3.940% | | 09/01/2020 | Paydown | | 874,129 | 902,077 | 921,941 | 920,632 | | (46,503) | | (46,503) | | 874,129 | | | 19,874 | | 10/27/2035 | 2FM |
| 94988G-AJ-2 | WFMLT 2012-RR2 2 WFMLT_12-RR2 0.425% 0 | | 09/25/2020 | Paydown | | 1,393,039 | 1,393,039 | 1,011,781 | 1,119,793 | | 273,246 | | 273,246 | | 1,393,039 | | | 11,920 | | 08/27/2037 | 1FM |
| 94988J-SR-4 | WELLS FARGO BANK NA SENIOR CORP BND 3. | | 09/28/2020 | BARCLAYS CAPITAL | | 1,505,773 | 1,390,000 | 1,509,524 | | | (588) | | (588) | | 1,508,935 | (3,162) | (3,162) | 6,168 | | 08/14/2023 | 1FE |
| 95829T-AA-3 | WESTERN GROUP HOUSING LP SENIOR CORP BND | | 09/15/2020 | Redemption | 100.0000 | 469 | 469 | 665 | | | (196) | | (196) | | 469 | | | 16 | | 03/15/2057 | 1FE |
| BGA0FU-CU-1 | ATLAS CLO FUNDING I LLC TERMLOAN 2.061 | | 08/17/2020 | Redemption | 100.0000 | 804,482 | 804,482 | 804,482 | 804,299 | | 183 | | 183 | | 804,482 | | | 19,565 | | 11/17/2027 | 2FE |
| BGA0HK-85-1 | SPRING RENEVABLES TERM LOAN Term loan | | 07/31/2020 | Redemption | 100.0000 | 2,050,772 | 2,050,772 | 2,050,772 | 2,050,772 | | | | | | 2,050,772 | | | 69,983 | | 06/30/2023 | 1FE |
| BGA0LN-HY-7 | UBS_18-C14 TERM LOAN 4.120% 12/15/50 | | 09/15/2020 | Redemption | 100.0000 | 47,429 | 47,429 | 45,005 | 45,025 | | 2,404 | | 2,404 | | 47,429 | | | 1,273 | | 12/15/2050 | 1FE |
| BGA0ME-H1-8 | UBS_18-C14 TERMLOAN 3.000% 12/11/50 | | 09/15/2020 | Redemption | 100.0000 | 47,054 | 47,054 | 34,199 | 34,368 | | 12,686 | | 12,686 | | 47,054 | | | 874 | | 12/11/2050 | 1FE |
| BGA0PI-KM-5 | INFINITY ASSET HOLDINGS LLC A3 TERM LOA | | 09/16/2020 | Redemption | 100.0000 | 118,503 | 118,503 | 118,503 | 118,503 | | | | | | 118,503 | | | 411 | | 12/15/2067 | 1FE |
| BGA0QA-3N-9 | INFINITY LD ASSET HOLDINGS LLC INFINITY | | 09/16/2020 | Redemption | 100.0000 | 148,010 | 148,010 | 148,010 | 148,010 | | | | | | 148,010 | | | 3,295 | | 12/31/2067 | 1FE |
| BGA0QA-3P-4 | INFINITY LD ASSET HOLDINGS LLC INFINITY | | 09/16/2020 | Redemption | 100.0000 | 57,559 | 57,559 | 57,559 | 57,559 | | | | | | 57,559 | | | 1,281 | | 12/31/2067 | 1FE |
| BGA0QA-3R-0 | INFINITY LD ASSET HOLDINGS LLC INFINITY | | 09/16/2020 | Redemption | 100.0000 | 242,960 | 242,960 | 242,960 | 242,960 | | | | | | 242,960 | | | 4,358 | | 12/31/2067 | 1FE |
| BGA0QT-JL-5 | CRE WRIGHT CE DEBT TERM LOAN 0.000% 0 | | 07/31/2020 | Redemption | 100.0000 | 2,714,187 | 2,714,187 | 2,714,187 | 2,051,839 | | | | | | 2,714,187 | | | 2,298 | | 02/25/2056 | 1FE |
| BGA0QV-SJ-5 | ALTUS GSO TERM LOAN CLASS A TERM LOAN | | 07/13/2020 | Redemption | 100.0000 | 132,538 | 132,538 | 132,385 | 101,932 | | 153 | | 153 | | 132,538 | | | 2,629 | | 06/30/2045 | 1FE |
| BGA0QZ-AL-0 | INFINITY LD ASSET HOLDINGS LLC INFINITY | | 09/16/2020 | Redemption | 100.0000 | 653,125 | 653,125 | 653,125 | 653,125 | | | | | | 653,125 | | | 14,525 | | 12/31/2067 | 1FE |
| BGA0RR-RY-1 | GORILLA INVESTOR LLC TERM LOAN 5.000% | | 09/23/2020 | Redemption | 100.0000 | 10,188,406 | 10,188,406 | 10,188,406 | | | | | | | 10,188,406 | | | 290,435 | | 03/15/2027 | 1FE |
| BGA0S4-ZL-0 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 09/25/2020 | Various | | 6,600,517 | 6,600,517 | 6,600,517 | 2,325,592 | | | | | 6,600,517 | | | 33,510 | | 03/31/2047 | 1FE | |
| BGA0S4-ZM-8 | SLMSTUDENTLOANTRUSTSLMSTL TERM LOAN | | 09/25/2020 | Various | | 4,081,240 | 4,081,240 | 4,081,240 | 1,506,300 | | | | | 4,081,240 | | | 28,439 | | 03/31/2047 | 1FE | |

E05.10

STATEMENT AS OF SEPTEMBER 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 |
| BGA0S4-ZP-1 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 07/01/2020 | Various | | 266,891 | 266,891 | 266,891 | 54,529 | | | | | | 266,891 | | | | 3,626 | 03/31/2047 | 3FE |
| BGA0S4-ZQ-9 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 07/01/2020 | Redemption 100.0000 | | 4,352 | 4,352 | 4,352 | | | | | | | 4,352 | | | | .86 | 03/31/2047 | 4FE |
| BGA0S4-ZR-7 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 07/01/2020 | Redemption 100.0000 | | 4,871,134 | 4,871,134 | 4,871,134 | | | | | | | 4,871,134 | | | | | 03/31/2050 | 5FE |
| BGA0S4-ZT-3 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 09/25/2020 | Various | | 6,482,307 | 6,482,307 | 6,482,307 | 2,293,853 | | | | | | 6,482,307 | | | | 32,941 | 03/31/2047 | 1FE |
| BGA0S4-ZU-0 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 09/25/2020 | Various | | 4,224,192 | 4,224,192 | 4,224,192 | 1,540,025 | | | | | | 4,224,192 | | | | 29,639 | 03/31/2047 | 1FE |
| BGA0S4-ZW-6 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 07/01/2020 | Various | | 268,425 | 268,425 | 268,425 | 55,078 | | | | | | 268,425 | | | | 3,644 | 03/31/2047 | 3FE |
| BGA0S4-ZX-4 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 07/01/2020 | Redemption 100.0000 | | 4,433 | 4,433 | 4,433 | | | | | | | 4,433 | | | | .88 | 03/31/2047 | 4FE |
| BGA0S4-ZY-2 | SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN | | 07/01/2020 | Redemption 100.0000 | | 4,872,622 | 4,872,622 | 4,872,622 | | | | | | | 4,872,622 | | | | | 03/31/2050 | 1FE |
| BGA0SA-X7-9 | WELLS FARGO COMMERCIAL MORTGAG TERM LOA | | 09/15/2020 | Redemption 100.0000 | | 33,578 | 33,578 | 31,594 | | | 1,984 | | | | 33,578 | | | | 398 | 02/15/2052 | 1FE |
| BGA0TM-08-6 | INFINITYASSETHOLDINGSIAH_20 TERM LOAN | | 07/16/2020 | Redemption 100.0000 | | 3,430,072 | 3,430,072 | 3,430,072 | | | | | | | 3,430,072 | | | | | 06/24/2070 | 1FE |
| BGA0U9-BW-2 | SFSLTRUST2019-A TERM LOAN 1.448% 07/3 | | 09/25/2020 | Redemption 100.0000 | | 11,429 | 11,429 | 11,429 | | | | | | | 11,429 | | | | | 07/31/2047 | 1FE |
| BGA0U9-BY-8 | SFSLTRUST2019-A TERM LOAN 1.650% 07/3 | | 09/25/2020 | Redemption 100.0000 | | 174,337 | 174,337 | 174,337 | | | | | | | 174,337 | | | | | 07/31/2047 | 1FE |
| BGA0U9-BZ-5 | SFSLTRUST2019-A TERM LOAN 2.650% 07/3 | | 09/25/2020 | Redemption 100.0000 | | 23,170 | 23,170 | 23,170 | | | | | | | 23,170 | | | | | 07/31/2047 | 1FE |
| BGA0U9-90-1 | SFSLTRUST2019-A TERM LOAN 3.650% 07/3 | | 09/25/2020 | Redemption 100.0000 | | 401 | 401 | 401 | | | | | | | 401 | | | | | 07/31/2047 | 2FE |
| BHMOGB-W0-1 | CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9- | | 09/10/2020 | Redemption 100.0000 | | 56,463 | 56,463 | 68,088 | 67,124 | | (10,660) | | (10,660) | | 56,463 | | | | 2,964 | 09/10/2031 | 2FE |
| BHMOZ-CQ-6 | DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL | | 07/07/2020 | Redemption 100.0000 | | 64,241 | 64,241 | 61,630 | 61,792 | | 2,449 | | 2,449 | | 64,241 | | | | 1,713 | 09/30/2036 | 1FE |
| BHM1AN-BZ-5 | VERIZON CORPORATE SERVICES GRO VERIZONCO | | 09/15/2020 | Redemption 100.0000 | | 43,868 | 43,868 | 43,009 | 43,081 | | 787 | | 787 | | 43,868 | | | | 1,115 | 05/15/2035 | 2FE |
| BRTM1-D1-8 | WELLS FARGO WACHOVIA BANK WELLSFARGO-WAC | | 09/02/2020 | DIRECT | | 3,209 | 3,209 | 3,408 | 3,356 | | (28) | | (28) | | 3,329 | | (119) | (119) | 205 | 01/02/2025 | 1FE |
| D09088-AB-1 | AIR CANADA SECURED CORP BND 144A 4.125 | A | 07/06/2020 | ROBERT BAIRD | | 3,312,389 | 3,874,140 | 3,122,349 | 4,056,473 | | (5,012) | 927,407 | (932,419) | | 3,124,054 | | 188,335 | 188,335 | 90,114 | 06/15/2029 | 2FE |
| D09090-AB-7 | AIR CANADA 2015-1 PASS THROUGH CORP BND | A | 09/15/2020 | Redemption 100.0000 | | 384,339 | 384,339 | 384,339 | 384,330 | | 10 | | 10 | | 384,339 | | | | 14,893 | 03/15/2023 | 2FE |
| D780082-AD-5 | ROYAL BANK OF CANADA SUB CORP BND MTN | A | 07/28/2020 | WELLS FARGO SECURITIES | | 4,621,812 | 3,900,000 | 4,326,336 | 4,326,166 | | (37,422) | | (37,422) | | 4,288,744 | | 333,068 | 333,068 | 182,358 | 01/27/2026 | 1FE |
| D00772B-AR-2 | AERCAP IRELAND CAPITAL DAC SENIOR CORP B | D | 08/12/2020 | Various | | 15,130,000 | 15,000,000 | 15,305,250 | 15,240,753 | | (73,479) | | (73,479) | | 15,167,274 | | (37,274) | (37,274) | 613,128 | 02/01/2022 | 2FE |
| D00774M-AF-2 | AERCAP IRELAND CAPITAL DAC SENIOR CORP B | D | 07/24/2020 | TD SECURITIES (USA) | | 799,040 | 800,000 | 839,145 | 837,955 | | (6,161) | | (6,161) | | 831,794 | | (32,754) | (32,754) | 35,292 | 07/03/2023 | 2FE |
| D00774M-AK-1 | AERCAP IRELAND CAPITAL DAC SENIOR CORP B | D | 08/12/2020 | MORGAN STANLEY & CO. INC | | 4,741,550 | 4,660,000 | 4,871,191 | 4,841,757 | | (26,833) | | (26,833) | | 4,814,925 | | (73,375) | (73,375) | 244,844 | 01/16/2024 | 2FE |
| D009349-AX-9 | ALS_16-1 ABS -1-AR 5.625% 05/15/34 | C | 08/17/2020 | Paydown | | 3,428 | 3,428 | 3,428 | 3,429 | | (1) | | (1) | | 3,428 | | | | 128 | 05/15/2034 | 2PL |
| D05581K-AB-7 | BNP PARIBAS SA SENIOR CORP BND 144A 3. | D | 09/29/2020 | MARKETAXESS CORPORATI | | 1,278,306 | 1,180,000 | 1,282,422 | | | (509) | | (509) | | 1,281,913 | | (3,607) | (3,607) | 9,964 | 01/10/2024 | 1FE |
| D21684A-AA-4 | COOPERATIVE RABOBANK UA SUB CORP BND | D | 07/28/2020 | SUSQUEHANNA PARTNERS | | 442,980 | 400,000 | 433,568 | 433,546 | | (4,736) | | (4,736) | | 428,810 | | 14,170 | 14,170 | 12,231 | 12/01/2023 | 2FE |
| D22535W-AD-9 | CREDIT AGRICOLE SA LONDON SRBN CORP BND | D | 09/29/2020 | DIRECT | | 702,267 | 650,000 | 707,632 | | | (502) | | (502) | | 707,130 | | (4,863) | (4,863) | 10,328 | 10/04/2024 | 2FE |
| D22845T-AW-9 | CRNPT_15-3A ABS 2.325% 12/31/27 | D | 07/15/2020 | Paydown | | 8,424 | 8,424 | 8,424 | 8,409 | | 15 | | 15 | | 8,424 | | | | 239 | 12/31/2027 | 1FE |
| D25156P-AC-7 | DEUTSCHE TELEKOM INTL FIN BD 8.750% 06 | D | 07/24/2020 | BARCLAYS CAPITAL | | 1,284,704 | 800,000 | 1,221,091 | 1,219,911 | | (11,681) | | (11,681) | | 1,208,231 | | 76,473 | 76,473 | 43,361 | 06/15/2030 | 2FE |
| D26827E-AA-3 | ECAP LTD 2015-1A ABS 3.473% 06/15/40 | D | 09/25/2020 | CREDIT SUISSE ZURICH | | 977,824 | 1,071,587 | 1,071,587 | 1,071,587 | | | | | | 1,071,587 | | (93,763) | (93,763) | 29,359 | 06/15/2040 | 3FE |
| D26827E-AA-3 | ECAP LTD 2015-1A ABS 3.473% 06/15/40 | D | 08/15/2020 | Paydown | | 60,915 | 60,915 | 60,915 | 60,915 | | | | | | 60,915 | | | | 1,327 | 06/15/2040 | 2FE |
| D26827E-AA-3 | ECAP LTD 2015-1A ABS 3.473% 06/15/40 | D | 09/15/2020 | Paydown | | 59,783 | 59,783 | 59,783 | 59,783 | | | | | | 59,783 | | | | 1,557 | 06/15/2040 | 3FE |
| D28165R-AA-0 | EDVES_16-1 ABS_16-1-C 144A 1.398% 05/2 | C | 09/25/2020 | Paydown | | 610,896 | 610,896 | 582,189 | 596,269 | | 14,627 | | 14,627 | | 610,896 | | | | 8,799 | 05/26/2036 | 1FE |
| D29268B-AF-8 | ENEL FINANCE INTERNATIONAL NV SENIORCORP | D | 08/17/2020 | DIRECT | | 4,042,500 | 3,000,000 | 3,347,970 | 3,335,732 | | (6,379) | | (6,379) | | 3,329,353 | | 713,147 | 713,147 | 156,000 | 10/07/2039 | 2FE |
| D40171G-AG-8 | GUGG_19-1A ABS A-COMB 144A 2.000% 04/1 | D | 07/17/2020 | Paydown | | 105,155 | 105,155 | 105,155 | 105,155 | | | | | | 105,155 | | | | 1,833 | 04/17/2056 | 1PL |
| D50189H-AC-4 | LGM LTD PARTNERSHIP LGM_22A ABS 2A-DR 14 | D | 09/15/2020 | DIRECT | | 829,375 | 1,000,000 | 1,000,000 | 997,892 | | (3,482) | | (3,482) | | 994,410 | | (165,035) | (165,035) | 63,609 | 10/20/2028 | 4FE |
| D52465F-AS-4 | EIRE JACKSONVILLE FLA LLC CORP BND 8.2 | D | 09/10/2020 | Redemption 100.0000 | | 521,041 | 521,041 | 552,568 | 530,705 | | (9,664) | | (9,664) | | 521,041 | | | | 28,813 | 09/10/2020 | 2 |
| D55608J-AH-1 | MACQUARIE GROUP LTD SENIOR CORP BND 144A | D | 09/10/2020 | GOLDMAN SACHS & CO. | | 5,246,200 | 5,000,000 | 4,974,600 | 4,977,966 | | 3,714 | | 3,714 | | 4,981,680 | | 264,520 | 264,520 | 125,345 | 11/28/2023 | 1FE |
| D60284M-AB-8 | MINERA MEXICO SA DE CV SENIOR CORP BND 1 | D | 08/26/2020 | Various | | 497,250 | 450,000 | 483,152 | | | (40) | | (40) | | 483,111 | | 14,139 | 14,139 | 1,800 | 01/26/2050 | 2FE |

EO5.11

STATEMENT AS OF SEPTEMBER 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 | |
| 63906A-AA-8 | NATWEST MARKETS PLC SENIOR CORP BND 144A | D | 09/29/2020 | DIRECT | | 2,205,399 | 2,100,000 | 2,097,669 | 2,098,149 | | 485 | | 485 | | 2,098,634 | | 106,765 | 106,765 | 76,336 | 09/29/2022 | 1FE | |
| 65120F-AE-4 | NEWCREST FINANCE PTY LTD SENIOR CORP BND | D | 09/22/2020 | J.P. MORGAN SECURITIES INC | | 1,191,310 | 1,000,000 | 994,760 | | | 32 | | 32 | | 994,792 | | 196,518 | 196,518 | 15,283 | 05/13/2050 | 2FE | |
| 74042F-AA-9 | PREFEREDTERMSECURITIESXXV ABS SL 25-A1 | D | 09/22/2020 | Paydown | | 11,736 | 11,736 | 9,397 | | | 2,406 | | 2,406 | | 11,736 | | | | 49 | 06/22/2037 | 1FE | |
| 86562M-AA-8 | SUMITOMO MITSUI FIN GRP INC SUB CORP BND | D | 09/28/2020 | MARKETAXESS CORPORATI | | 988,263 | 900,000 | 991,739 | | | (837) | | (837) | | 990,902 | | (2,639) | (2,639) | 19,629 | 04/02/2024 | 2FE | |
| 902613-AB-4 | UBS GROUP AG SENIOR CORP BND 144A 1.00 | D | 09/29/2020 | MARKETAXESS CORPORATI | | 1,322,983 | 1,320,000 | 1,325,089 | | | (29) | | (29) | | 1,325,060 | | (2,077) | (2,077) | 2,218 | 07/30/2024 | 1FE | |
| 902674-XN-5 | UBS AG LONDON BRANCH SENIORCORPBND144A | D | 08/20/2020 | BANK OF AMERICA | | 7,151,265 | 4,950,000 | 5,027,814 | 5,025,854 | | (834) | | (834) | | 5,025,020 | | 2,126,245 | 2,126,245 | 147,263 | 06/26/2048 | 1FE | |
| 928670-AB-4 | VOLKSWAGEN INTERNATIONAL FINAN CORP BOND | D | 08/12/2020 | Maturity | | 455,000 | 455,000 | 464,260 | 457,362 | | (2,362) | | (2,362) | | 455,000 | | | | 18,200 | 08/12/2020 | 2FE | |
| 96525V-AB-1 | WHITEHORSE LTD WITEH 13-1A ABS -1A-B2L 1 | D | 08/24/2020 | Paydown | | 40,602 | 40,602 | 39,889 | 38,848 | | 1,753 | | 1,753 | | 40,602 | | | | 1,885 | 11/24/2025 | 3FE | |
| 98420E-AC-9 | XL GROUP LTD SUB CORP BND 4.450% 03/31 | D | 09/28/2020 | SUMRIDGE PARTNERS, LLC | | 1,128,170 | 1,000,000 | 1,122,742 | | | (864) | | (864) | | 1,121,878 | | 6,292 | 6,292 | 22,126 | 03/31/2025 | 2FE | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 520,395,457 | 521,016,971 | 491,941,477 | 360,296,936 | 1,606 | 12,283,191 | 2,323,222 | 9,961,575 | | 503,974,652 | | 12,962,959 | 12,962,959 | 17,492,235 | XXX | XXX | |
| 38141G-YE-9 | GOLDMAN SACHS GROUP INC/THE SENIOR CORP | D | 08/20/2020 | DIRECT | | 10,920,700 | 10,000,000 | 10,091,827 | 10,078,590 | | (11,210) | | (11,210) | | 10,067,380 | | 853,320 | 853,320 | 349,359 | 02/20/2024 | 1FE | |
| 5599999 | Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | 10,920,700 | 10,000,000 | 10,091,827 | 10,078,590 | | (11,210) | | (11,210) | | 10,067,380 | | 853,320 | 853,320 | 349,359 | XXX | XXX | |
| 8399997 | Total - Bonds - Part 4 | | | | | 671,272,873 | 667,925,774 | 639,031,092 | 391,980,097 | 1,606 | 12,156,200 | 2,323,222 | 9,834,584 | | 650,584,021 | | 17,231,007 | 17,231,007 | 19,056,367 | 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 | | | | | 671,272,873 | 667,925,774 | 639,031,092 | 391,980,097 | 1,606 | 12,156,200 | 2,323,222 | 9,834,584 | | 650,584,021 | | 17,231,007 | 17,231,007 | 19,056,367 | XXX | XXX | |
| 8999997 | Total - Preferred Stocks - Part 4 | | | | | | XXX | | | | | | | | | | | | | XXX | XXX | |
| 8999998 | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999 | Total - Preferred Stocks | | | | | | XXX | | | | | | | | | | | | | XXX | XXX | |
| 9799997 | Total - Common Stocks - Part 4 | | | | | | 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 | XXX |
| 9799999 | Total - Common Stocks | | | | | | XXX | | | | | | | | | | | | | XXX | XXX | |
| 9899999 | Total - Preferred and Common Stocks | | | | | | XXX | | | | | | | | | | | | | XXX | XXX | |
| 9999999 | Totals | | | | | 671,272,873 | XXX | 639,031,092 | 391,980,097 | 1,606 | 12,156,200 | 2,323,222 | 9,834,584 | | 650,584,021 | | 17,231,007 | 17,231,007 | 19,056,367 | XXX | XXX | |

EO5.12

STATEMENT AS OF SEPTEMBER 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) | | | | | | | | | | | | | |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | XXX | XXX | |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| SPX/CS/210820/3385.51-3520.11 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 08/21/2020 | 08/20/2021 | 2,405 | 8,141,448 | 3385.51 | | 187,494 | | 171,810 | | 171,810 | (15,684) | | | | | | | | | | | | | | | | | | | |
| SPX/CS/210920/3319.47-3450.15 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 09/21/2020 | 09/20/2021 | 2,165 | 7,186,927 | 3319.47 | | 152,026 | | 160,041 | | 160,041 | 8,015 | | | | | | | | | | | | | | | | | | | |
| SPX/CLQ/210903/3/1.41% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 09/08/2020 | 09/03/2021 | 212,810 | 212,810 | 1.41% | | 2,304 | | 1,593 | | 1,593 | (711) | | | | | | | | | | | | | | | | | | | |
| SPX/CS/210604/3193.93-3327.84 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 06/08/2020 | 06/04/2021 | 2,336 | 7,461,541 | 3193.93 | | 181,717 | | 198,963 | | 198,963 | 17,246 | | | | | | | | | | | | | | | | | | | |
| SPX/CS/210618/3097.74-3229.16 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 06/22/2020 | 06/18/2021 | 3,235 | 10,020,012 | 3097.74 | | 247,542 | | 286,580 | | 286,580 | 39,038 | | | | | | | | | | | | | | | | | | | |
| SPX/CS/210720/3251.84-3388.77 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 07/21/2020 | 07/20/2021 | 2,663 | 8,658,384 | 3251.84 | | 212,374 | | 220,084 | | 220,084 | 7,710 | | | | | | | | | | | | | | | | | | | |
| GLD/CS/210618/164.03-171.73 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 06/22/2020 | 06/18/2021 | 7,296 | 1,196,826 | 164.03 | | 26,047 | | 32,127 | | 32,127 | 6,080 | | | | | | | | | | | | | | | | | | | |
| IYR/CS/210618/79.75-83.37 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 06/22/2020 | 06/18/2021 | 10,709 | 854,024 | 79.75 | | 24,631 | | 19,714 | | 19,714 | (4,917) | | | | | | | | | | | | | | | | | | | |
| SPX/CLQ/210806/6/1.25% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 08/07/2020 | 08/06/2021 | 440,347 | 440,347 | 1.25% | | 5,710 | | 4,074 | | 4,074 | (1,637) | | | | | | | | | | | | | | | | | | | |
| SPX/AV10P/C/210920/20/1.44% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 09/21/2020 | 09/20/2021 | 351,341 | 351,341 | 1.44% | | 3,898 | | 4,407 | | 4,407 | 509 | | | | | | | | | | | | | | | | | | | |
| SPX/AV10P/C/210604/1009.02 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 06/08/2020 | 06/04/2021 | 1,804 | 1,820,529 | 1009.02 | | 74,343 | | 69,329 | | 69,329 | (5,014) | | | | | | | | | | | | | | | | | | | |
| SPX/AV10P/C/210618/997.22 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 06/22/2020 | 06/18/2021 | 2,476 | 2,468,930 | 997.22 | | 101,764 | | 113,660 | | 113,660 | 11,896 | | | | | | | | | | | | | | | | | | | |
| SPX/AV10P/C/210720/1014.76 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 07/21/2020 | 07/20/2021 | 1,177 | 1,194,068 | 1014.76 | | 48,622 | | 45,203 | | 45,203 | (3,419) | | | | | | | | | | | | | | | | | | | |
| SPX/AV10P/C/210920/1013.64 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse | 09/21/2020 | 09/20/2021 | 1,987 | 2,014,043 | 1013.64 | | 77,274 | | 84,587 | | 84,587 | 7,313 | | | | | | | | | | | | | | | | | | | |
| GLD/CS/210520/164.65-173.00 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 05/21/2020 | 05/20/2021 | 1,695 | 279,153 | 164.65 | | 5,797 | | 8,019 | | 8,019 | 2,223 | | | | | | | | | | | | | | | | | | | |
| GLD/CS/210604/158.01-165.99 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 06/08/2020 | 06/04/2021 | 2,544 | 402,028 | 158.01 | | 8,726 | | 14,021 | | 14,021 | 5,295 | | | | | | | | | | | | | | | | | | | |
| GLD/CS/210806/193.89-202.81 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 08/07/2020 | 08/06/2021 | 7,767 | 1,505,981 | 193.89 | | 34,330 | | 14,522 | | 14,522 | (19,808) | | | | | | | | | | | | | | | | | | | |
| GLD/CS/210903/181.14-189.76 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 09/08/2020 | 09/03/2021 | 8,982 | 1,626,982 | 181.14 | | 41,766 | | 23,443 | | 23,443 | (18,323) | | | | | | | | | | | | | | | | | | | |
| IYR/CS/210520/72.86-76.12 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 05/21/2020 | 05/20/2021 | 3,889 | 283,359 | 72.86 | | 7,156 | | 7,219 | | 7,219 | 63 | | | | | | | | | | | | | | | | | | | |
| IYR/CS/210604/84.59-88.58 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 06/08/2020 | 06/04/2021 | 6,165 | 521,529 | 84.59 | | 13,933 | | 8,885 | | 8,885 | (5,048) | | | | | | | | | | | | | | | | | | | |
| IYR/CS/210806/81.71-85.23 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 08/07/2020 | 08/06/2021 | 12,403 | 1,013,456 | 81.71 | | 29,643 | | 20,062 | | 20,062 | (9,581) | | | | | | | | | | | | | | | | | | | |
| IYR/CS/210820/81.19-84.76 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 08/21/2020 | 08/20/2021 | 11,240 | 912,584 | 81.19 | | 25,785 | | 18,869 | | 18,869 | (6,915) | | | | | | | | | | | | | | | | | | | |
| IYR/CS/210903/82.80-86.48 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 09/08/2020 | 09/03/2021 | 11,323 | 937,547 | 82.8 | | 25,816 | | 17,701 | | 17,701 | (8,116) | | | | | | | | | | | | | | | | | | | |
| SPX/CS/210903/3455.06-3592.42 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 09/08/2020 | 09/03/2021 | 2,872 | 9,923,337 | 3455.06 | | 208,507 | | 191,616 | | 191,616 | (16,891) | | | | | | | | | | | | | | | | | | | |
| SPX/CLQ/210706/6/1.25% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 07/07/2020 | 07/06/2021 | 353,453 | 353,453 | 1.25% | | 4,100 | | 4,923 | | 4,923 | 823 | | | | | | | | | | | | | | | | | | | |
| SPX/CLQ/210720/20/1.25% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 07/21/2020 | 07/20/2021 | 331,097 | 331,097 | 1.25% | | 4,172 | | 2,886 | | 2,886 | (1,286) | | | | | | | | | | | | | | | | | | | |
| SPX/CLQ/210820/20/1.44% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 08/21/2020 | 08/20/2021 | 494,062 | 494,062 | 1.44% | | 7,559 | | 4,146 | | 4,146 | (3,413) | | | | | | | | | | | | | | | | | | | |

E06

STATEMENT AS OF SEPTEMBER 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) | | |
| SPXAV10P/C/210520/987.23 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 05/21/2020 | 05/20/2021 | 1,473 | 1,453,842 | 987.23 | | 54,678 | | 73,927 | | 73,927 | 19,249 | | | | | | | | |
| SPXAV10P/C/210706/1005.73 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 07/07/2020 | 07/06/2021 | 1,808 | 1,818,752 | 1005.75 | | 69,970 | | 76,372 | | 76,372 | 6,402 | | | | | | | | |
| SPX/AVGCS/210706/6/3179.72-3317.29 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | SunTrust Bank | 07/07/2020 | 07/06/2021 | 36 | 114,865 | 3179.72 | | 2,681 | | 3,201 | | 3,201 | 521 | | | | | | | | |
| SPX/AVGCS/210806/6/3349.16-3491.50 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | SunTrust Bank | 08/07/2020 | 08/06/2021 | 57 | 191,507 | 3349.16 | | 4,618 | | 3,833 | | 3,833 | (785) | | | | | | | | |
| SPX/CS/210520/2971.61-3095.49 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | SunTrust Bank | 05/21/2020 | 05/20/2021 | 1,918 | 5,698,786 | 2971.61 | | 134,087 | | 172,494 | | 172,494 | 38,406 | | | | | | | | |
| SPX/CS/210706/3179.72-3314.44 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | SunTrust Bank | 07/07/2020 | 07/06/2021 | 3,291 | 10,464,364 | 3179.72 | | 250,741 | | 282,884 | | 282,884 | 32,143 | | | | | | | | |
| SPRETIRE/C/210520/488.95 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 05/21/2020 | 05/20/2021 | 368 | 180,140 | 488.95 | | 5,370 | | 3,950 | | 3,950 | (1,420) | | | | | | | | |
| SPRETIRE/C/210604/493.99 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 06/08/2020 | 06/04/2021 | 626 | 309,098 | 493.99 | | 9,752 | | 5,363 | | 5,363 | (4,389) | | | | | | | | |
| SPRETIRE/C/210618/490.61 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 06/22/2020 | 06/18/2021 | 805 | 395,144 | 490.61 | | 11,874 | | 8,389 | | 8,389 | (3,485) | | | | | | | | |
| SPRETIRE/C/210706/492.09 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 07/07/2020 | 07/06/2021 | 986 | 485,153 | 492.09 | | 14,021 | | 9,885 | | 9,885 | (4,136) | | | | | | | | |
| SPRETIRE/C/210720/493.52 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 07/21/2020 | 07/20/2021 | 769 | 379,333 | 493.52 | | 11,673 | | 7,386 | | 7,386 | (4,287) | | | | | | | | |
| SPRETIRE/C/210806/496.79 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 08/07/2020 | 08/06/2021 | 1,163 | 577,641 | 496.79 | | 18,038 | | 9,866 | | 9,866 | (8,173) | | | | | | | | |
| SPRETIRE/C/210820/495.86 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 08/21/2020 | 08/20/2021 | 1,047 | 519,039 | 495.86 | | 15,276 | | 9,524 | | 9,524 | (5,752) | | | | | | | | |
| SPRETIRE/C/210903/496.36 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 09/08/2020 | 09/03/2021 | 1,274 | 632,489 | 496.36 | | 16,435 | | 11,606 | | 11,606 | (4,828) | | | | | | | | |
| SPRETIRE/C/210920/491.80 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 09/21/2020 | 09/20/2021 | 787 | 387,078 | 491.80 | | 10,538 | | 8,981 | | 8,981 | (1,557) | | | | | | | | |
| SPX/CLQ/210618/20/1.24% | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | UBS | 06/22/2020 | 06/18/2021 | 351,848 | 351,848 | 1.24% | | 4,200 | | 3,855 | | 3,855 | (345) | | | | | | | | |
| GLD/CS/210706/167.98-175.69 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/07/2020 | 07/06/2021 | 5,789 | 972,502 | 167.98 | | 20,262 | | 22,088 | | 22,088 | 1,826 | | | | | | | | |
| GLD/CS/210720/170.94-178.85 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/21/2020 | 07/20/2021 | 4,068 | 695,455 | 170.94 | | 16,679 | | 14,167 | | 14,167 | (2,511) | | | | | | | | |
| GLD/CS/210820/183.50-192.14 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/21/2020 | 08/20/2021 | 5,555 | 1,019,376 | 183.50 | | 21,220 | | 13,387 | | 13,387 | (7,833) | | | | | | | | |
| GLD/CS/210920/183.20-192.05 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 09/21/2020 | 09/20/2021 | 7,283 | 1,334,313 | 183.20 | | 26,000 | | 18,412 | | 18,412 | (7,588) | | | | | | | | |
| 1YR/CS/210706/80.34-83.92 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/07/2020 | 07/06/2021 | 9,180 | 737,509 | 80.34 | | 19,003 | | 16,157 | | 16,157 | (2,846) | | | | | | | | |
| 1YR/CS/210720/78.12-81.56 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/21/2020 | 07/20/2021 | 7,107 | 555,166 | 78.12 | | 16,773 | | 13,769 | | 13,769 | (3,003) | | | | | | | | |
| 1YR/CS/210920/80.79-84.21 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 09/21/2020 | 09/20/2021 | 9,565 | 772,752 | 80.79 | | 20,660 | | 15,561 | | 15,561 | (5,099) | | | | | | | | |
| SPX/CS/210806/3349.16-3486.40 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/07/2020 | 08/06/2021 | 3,816 | 12,781,448 | 3349.16 | | 299,861 | | 289,513 | | 289,513 | (10,348) | | | | | | | | |

E06.1

STATEMENT AS OF SEPTEMBER 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) | |
| SPXAV10P/C/210806/1027.86 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09 | 08/07/2020 | 08/06/2021 | 2,660 | 2,733,931 | 1027.86 | | 111,720 | | 88,478 | | 88,478 | (23,242) | | | | | | | |
| SPXAV10P/C/210820/1035.56 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09 | 08/21/2020 | 08/20/2021 | 1,739 | 1,800,545 | 1035.56 | | 78,568 | | 53,550 | | 53,550 | (25,018) | | | | | | | |
| SPXAV10P/C/210903/1046.85 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09 | 09/08/2020 | 09/03/2021 | 1,645 | 1,722,023 | 1046.85 | | 45,698 | | 44,702 | | 44,702 | (996) | | | | | | | |
| SPX/CS/210413/2761.63-2846.34 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 04/15/2020 | 04/13/2021 | 127 | 350,338 | 2761.63 | | 6,205 | | 8,679 | | 8,679 | 2,473 | | | | | | | |
| SPX/CS/210416/2799.55-2893.37 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 04/22/2020 | 04/16/2021 | 91 | 253,706 | 2799.55 | | 4,839 | | 6,767 | | 6,767 | 1,927 | | | | | | | |
| SPX/CS/210416/2874.56-2976.47 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 04/22/2020 | 04/16/2021 | 115 | 330,291 | 2874.56 | | 6,241 | | 9,025 | | 9,025 | 2,784 | | | | | | | |
| SPX/CS/210420/2823.16-2929.75 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 04/22/2020 | 04/20/2021 | 354 | 1,000,392 | 2823.16 | | 20,833 | | 29,540 | | 29,540 | 8,707 | | | | | | | |
| SPX/CS/210421/2736.56-2798.96 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 04/22/2020 | 04/21/2021 | 39 | 107,643 | 2736.56 | | 1,467 | | 1,981 | | 1,981 | 514 | | | | | | | |
| SPX/CS/210514/2863.70-2972.59 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 05/20/2020 | 05/14/2021 | 142 | 406,412 | 2863.70 | | 9,869 | | 11,786 | | 11,786 | 1,917 | | | | | | | |
| SPX/CS/210518/2953.91-3039.84 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 05/20/2020 | 05/18/2021 | 52 | 154,391 | 2953.91 | | 2,709 | | 3,300 | | 3,300 | 591 | | | | | | | |
| SPX/CS/210519/2922.94-3032.20 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 05/20/2020 | 05/19/2021 | 38 | 111,100 | 2922.94 | | 2,533 | | 3,088 | | 3,088 | 556 | | | | | | | |
| SPX/CS/210520/2971.61-3041.67 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 05/27/2020 | 05/20/2021 | 54 | 160,317 | 2971.61 | | 2,343 | | 2,781 | | 2,781 | 438 | | | | | | | |
| SPX/CS/210521/2948.51-3046.52 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 05/27/2020 | 05/21/2021 | 85 | 249,457 | 2948.51 | | 5,137 | | 6,141 | | 6,141 | 1,004 | | | | | | | |
| SPX/CS/210526/2991.77-3085.23 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 05/27/2020 | 05/26/2021 | 92 | 275,677 | 2991.77 | | 5,133 | | 6,222 | | 6,222 | 1,089 | | | | | | | |
| SPX/CS/210527/3036.13-3118.41 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 06/03/2020 | 05/27/2021 | 38 | 116,672 | 3036.13 | | 1,967 | | 2,220 | | 2,220 | 253 | | | | | | | |
| SPX/CS/210528/3044.31-3173.69 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 06/03/2020 | 05/28/2021 | 88 | 269,041 | 3044.31 | | 6,919 | | 7,952 | | 7,952 | 1,033 | | | | | | | |
| SPX/CS/210601/3055.73-3162.38 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 06/03/2020 | 06/01/2021 | 33 | 101,102 | 3055.73 | | 2,147 | | 2,455 | | 2,455 | 308 | | | | | | | |
| SPX/CS/210701/3115.86-3240.60 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 07/08/2020 | 07/01/2021 | 127 | 396,263 | 3115.86 | | 9,559 | | 10,557 | | 10,557 | 998 | | | | | | | |
| SPX/CS/210706/3179.72-3282.31 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 07/08/2020 | 07/06/2021 | 73 | 233,694 | 3179.72 | | 4,348 | | 4,831 | | 4,831 | 483 | | | | | | | |
| FIDAIMDN/C/210115/263.29 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/16/2020 | 01/15/2021 | 744 | 195,835 | 263.29 | | 5,126 | | 1,320 | | 1,320 | (3,806) | | | | | | | |
| FIDAIMDN/C/210115/264.42 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/17/2020 | 01/15/2021 | 1,293 | 341,969 | 264.42 | | 8,174 | | 1,870 | | 1,870 | (6,304) | | | | | | | |
| FIDAIMDN/C/210115/264.49 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/21/2020 | 01/15/2021 | 711 | 188,112 | 264.49 | | 4,495 | | 1,015 | | 1,015 | (3,480) | | | | | | | |
| FIDAIMDN/C/210121/264.42 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/22/2020 | 01/21/2021 | 4,001 | 1,057,972 | 264.42 | | 26,767 | | 6,094 | | 6,094 | (20,673) | | | | | | | |
| FIDAIMDN/C/210122/264.26 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/29/2020 | 01/22/2021 | 3,014 | 796,385 | 264.26 | | 18,956 | | 4,762 | | 4,762 | (14,194) | | | | | | | |
| FIDAIMDN/C/210122/264.56 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/29/2020 | 01/22/2021 | 815 | 215,564 | 264.56 | | 4,987 | | 1,220 | | 1,220 | (3,766) | | | | | | | |
| FIDAIMDN/C/210122/265.15 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/29/2020 | 01/22/2021 | 1,246 | 330,342 | 265.15 | | 7,313 | | 1,676 | | 1,676 | (5,637) | | | | | | | |
| FIDAIMDN/C/210127/262.36 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC G5GSEF7VJP5170UK5573 | 01/29/2020 | 01/27/2021 | 1,719 | 450,922 | 262.36 | | 12,426 | | 3,874 | | 3,874 | (8,553) | | | | | | | |

STATEMENT AS OF SEPTEMBER 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/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 | | 3,284 | | 3,284 | (8,137) | | | | | | | |
| FIDA1MDN/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 | | 5,525 | | 5,525 | (12,331) | | | | | | | |
| FIDA1MDN/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 | | 3,034 | | 3,034 | (8,547) | | | | | | | |
| FIDA1MDN/C/210129/264.25 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/05/2020 | 01/29/2021 | 2,129 | 562,682 | 264.25 | | 14,605 | | 3,559 | | 3,559 | (11,046) | | | | | | | |
| FIDA1MDN/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 | | 11,019 | | 11,019 | (26,078) | | | | | | | |
| FIDA1MDN/C/210204/263.58 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/05/2020 | 02/04/2021 | 3,020 | 796,136 | 263.58 | | 21,774 | | 5,885 | | 5,885 | (15,889) | | | | | | | |
| FIDA1MDN/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 | | 4,939 | | 4,939 | (17,808) | | | | | | | |
| FIDA1MDN/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 | | 4,160 | | 4,160 | (15,502) | | | | | | | |
| FIDA1MDN/C/210210/266.37 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/12/2020 | 02/10/2021 | 3,252 | 866,113 | 266.37 | | 20,780 | | 4,145 | | 4,145 | (16,636) | | | | | | | |
| FIDA1MDN/C/210211/266.19 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/12/2020 | 02/11/2021 | 1,301 | 346,191 | 266.19 | | 8,417 | | 1,724 | | 1,724 | (6,694) | | | | | | | |
| FIDA1MDN/C/210212/266.40 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/19/2020 | 02/12/2021 | 2,731 | 727,591 | 266.40 | | 17,697 | | 3,518 | | 3,518 | (14,179) | | | | | | | |
| FIDA1MDN/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 | | 3,957 | | 3,957 | (16,247) | | | | | | | |
| FIDA1MDN/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 | | 2,376 | | 2,376 | (10,022) | | | | | | | |
| FIDA1MDN/C/210218/266.09 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/19/2020 | 02/18/2021 | 3,968 | 1,055,806 | 266.09 | | 26,387 | | 5,648 | | 5,648 | (20,739) | | | | | | | |
| FIDA1MDN/C/210219/266.08 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/26/2020 | 02/19/2021 | 1,306 | 347,429 | 266.08 | | 2,978 | | 1,876 | | 1,876 | (1,102) | | | | | | | |
| FIDA1MDN/C/210219/266.53 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 02/26/2020 | 02/19/2021 | 2,607 | 694,720 | 266.53 | | 5,631 | | 3,473 | | 3,473 | (2,158) | | | | | | | |
| FIDA1MDN/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 | | 3,988 | | 3,988 | (2,572) | | | | | | | |
| 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 | | 8,009 | | 8,009 | (1,833) | | | | | | | |
| 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 | | 7,771 | | 7,771 | (357) | | | | | | | |
| 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 | | 11,172 | | 11,172 | (2,272) | | | | | | | |
| 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 | | 29,559 | | 29,559 | (6,448) | | | | | | | |
| FIDA1MDN/C/210228/258.00 | 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 | | 7,212 | | 7,212 | (2,335) | | | | | | | |
| 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 | | 14,657 | | 14,657 | (4,755) | | | | | | | |
| 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 | | 10,471 | | 10,471 | (3,360) | | | | | | | |
| 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 | | 9,707 | | 9,707 | 2,381 | | | | | | | |
| 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 | | 6,631 | | 6,631 | 1,746 | | | | | | | |
| 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 | | 24,620 | | 24,620 | 6,055 | | | | | | | |
| 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 | | 26,340 | | 26,340 | 6,588 | | | | | | | |

STATEMENT AS OF SEPTEMBER 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 | | |
|--------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|--|
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| FIDAIDNV/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 | | 10,035 | | 10,035 | 2,771 | | | | | | | | |
| FIDAIDNV/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 | | 23,721 | | 23,721 | 7,527 | | | | | | | | |
| FIDAIDNV/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 | | 34,582 | | 34,582 | 11,834 | | | | | | | | |
| FIDAIDNV/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 | | 22,466 | | 22,466 | 7,350 | | | | | | | | |
| FIDAIDNV/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 | | 32,709 | | 32,709 | 10,742 | | | | | | | | |
| FIDAIDNV/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 | | 39,484 | | 39,484 | 16,346 | | | | | | | | |
| FIDAIDNV/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 | | 19,385 | | 19,385 | 4,155 | | | | | | | | |
| FIDAIDNV/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 | | 27,732 | | 27,732 | 6,235 | | | | | | | | |
| FIDAIDNV/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 | | 13,353 | | 13,353 | 2,921 | | | | | | | | |
| FIDAIDNV/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 | | 43,268 | | 43,268 | 9,598 | | | | | | | | |
| FIDAIDNV/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 | | 16,136 | | 16,136 | 3,443 | | | | | | | | |
| FIDAIDNV/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 | | 21,366 | | 21,366 | 5,123 | | | | | | | | |
| FIDAIDNV/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 | | 12,137 | | 12,137 | 2,826 | | | | | | | | |
| FIDAIDNV/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 | | 17,149 | | 17,149 | 3,992 | | | | | | | | |
| FIDAIDNV/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 | | 41,327 | | 41,327 | 9,513 | | | | | | | | |
| FIDAIDNV/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 | | 18,467 | | 18,467 | 4,320 | | | | | | | | |
| FIDAIDNV/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 | | 18,202 | | 18,202 | 3,060 | | | | | | | | |
| FIDAIDNV/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 | | 26,048 | | 26,048 | 4,114 | | | | | | | | |
| FIDAIDNV/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 | | 9,999 | | 9,999 | 1,632 | | | | | | | | |
| FIDAIDNV/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 | | 46,068 | | 46,068 | 7,319 | | | | | | | | |
| FIDAIDNV/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 | | 17,986 | | 17,986 | 2,921 | | | | | | | | |
| FIDAIDNV/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 | | 10,591 | | 10,591 | 1,520 | | | | | | | | |
| FIDAIDNV/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 | | 9,338 | | 9,338 | 1,268 | | | | | | | | |
| FIDAIDNV/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 | | 44,015 | | 44,015 | 6,298 | | | | | | | | |
| FIDAIDNV/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 | | 6,392 | | 6,392 | 879 | | | | | | | | |
| FIDAIDNV/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 | | 43,637 | | 43,637 | 35,662 | | | | | | | | |
| FIDAIDNV/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 | | 16,877 | | 16,877 | 2,545 | | | | | | | | |
| FIDAIDNV/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 | | 48,991 | | 48,991 | 6,965 | | | | | | | | |

STATEMENT AS OF SEPTEMBER 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/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 | | 42,876 | | 42,876 | 6,510 | | | | | | | | |
| 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 | | 9,919 | | 9,919 | 1,522 | | | | | | | | |
| 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 | | 24,870 | | 24,870 | 2,129 | | | | | | | | |
| 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 | | 4,628 | | 4,628 | 392 | | | | | | | | |
| 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 | | 16,809 | | 16,809 | 1,286 | | | | | | | | |
| 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 | | 14,075 | | 14,075 | 1,111 | | | | | | | | |
| 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 | | 17,841 | | 17,841 | 1,325 | | | | | | | | |
| 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 | | 7,138 | | 7,138 | 704 | | | | | | | | |
| 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 | | 4,642 | | 4,642 | 514 | | | | | | | | |
| 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 | | 19,249 | | 19,249 | 2,051 | | | | | | | | |
| 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 | | 37,348 | | 37,348 | 4,227 | | | | | | | | |
| 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 | | 15,190 | | 15,190 | 12,501 | | | | | | | | |
| 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 | | 5,004 | | 5,004 | 694 | | | | | | | | |
| 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 | | 10,018 | | 10,018 | 1,291 | | | | | | | | |
| 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 | | 5,722 | | 5,722 | 712 | | | | | | | | |
| 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 | | 12,386 | | 12,386 | 1,641 | | | | | | | | |
| 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 | | 9,759 | | 9,759 | 1,299 | | | | | | | | |
| 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 | | 5,245 | | 5,245 | 651 | | | | | | | | |
| 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 | | 7,530 | | 7,530 | 977 | | | | | | | | |
| 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 | | 15,179 | | 15,179 | 1,970 | | | | | | | | |
| 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 | | 7,870 | | 7,870 | 693 | | | | | | | | |
| 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 | | 6,024 | | 6,024 | 532 | | | | | | | | |
| 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 | | 5,526 | | 5,526 | 616 | | | | | | | | |
| 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 | | 5,634 | | 5,634 | 605 | | | | | | | | |
| 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 | | 3,189 | | 3,189 | 254 | | | | | | | | |
| 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 | | 3,036 | | 3,036 | 236 | | | | | | | | |
| 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 | | 5,845 | | 5,845 | 153 | | | | | | | | |
| 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 | | 3,316 | | 3,316 | 124 | | | | | | | | |

E06.5

STATEMENT AS OF SEPTEMBER 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/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 | | 3,260 | | 3,260 | 193 | | | | | | | |
| 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 | | 15,850 | | 15,850 | 853 | | | | | | | |
| 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 | | 5,489 | | 5,489 | 322 | | | | | | | |
| FIDA1MDN/C/210624/256.13 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/01/2020 | 06/24/2021 | 977 | 250,198 | 256.13 | | 6,536 | | 6,749 | | 6,749 | 213 | | | | | | | |
| FIDA1MDN/C/210625/256.67 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/01/2020 | 06/25/2021 | 518 | 132,968 | 256.67 | | 3,336 | | 3,424 | | 3,424 | 88 | | | | | | | |
| FIDA1MDN/C/210629/256.98 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/01/2020 | 06/29/2021 | 600 | 154,206 | 256.98 | | 3,786 | | 3,885 | | 3,885 | 99 | | | | | | | |
| FIDA1MDN/C/210630/257.21 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/01/2020 | 06/30/2021 | 602 | 154,918 | 257.21 | | 3,732 | | 3,828 | | 3,828 | 96 | | | | | | | |
| FIDA1MDN/C/210706/257.45 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/08/2020 | 07/06/2021 | 585 | 150,571 | 257.45 | | 3,773 | | 3,676 | | 3,676 | (98) | | | | | | | |
| FIDA1MDN/C/210709/257.91 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/15/2020 | 07/09/2021 | 916 | 236,155 | 257.91 | | 6,311 | | 5,556 | | 5,556 | (755) | | | | | | | |
| FIDA1MDN/C/210709/257.98 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/15/2020 | 07/09/2021 | 457 | 118,021 | 257.98 | | 3,149 | | 2,755 | | 2,755 | (393) | | | | | | | |
| FIDA1MDN/C/210713/257.82 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/15/2020 | 07/13/2021 | 593 | 152,870 | 257.82 | | 4,133 | | 3,647 | | 3,647 | (486) | | | | | | | |
| FIDA1MDN/C/210714/258.78 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/15/2020 | 07/14/2021 | 799 | 206,809 | 258.78 | | 5,186 | | 4,530 | | 4,530 | (656) | | | | | | | |
| FIDA1MDN/C/210716/259.24 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/22/2020 | 07/16/2021 | 928 | 240,675 | 259.24 | | 6,078 | | 5,067 | | 5,067 | (1,011) | | | | | | | |
| FIDA1MDN/C/210720/259.05 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/22/2020 | 07/20/2021 | 603 | 156,324 | 259.05 | | 4,034 | | 3,371 | | 3,371 | (663) | | | | | | | |
| FIDA1MDN/C/210721/259.58 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/22/2020 | 07/21/2021 | 582 | 151,075 | 259.58 | | 3,736 | | 3,110 | | 3,110 | (626) | | | | | | | |
| FIDA1MDN/C/210727/259.42 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 07/29/2020 | 07/27/2021 | 624 | 161,925 | 259.42 | | 4,306 | | 3,415 | | 3,415 | (890) | | | | | | | |
| FIDA1MDN/C/210730/260.80 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 08/05/2020 | 07/30/2021 | 429 | 111,883 | 260.80 | | 2,982 | | 2,087 | | 2,087 | (894) | | | | | | | |
| FIDA1MDN/C/210803/260.80 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 08/05/2020 | 08/03/2021 | 533 | 138,896 | 260.80 | | 3,720 | | 2,613 | | 2,613 | (1,108) | | | | | | | |
| FIDA1MDN/C/210806/262.06 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 08/12/2020 | 08/06/2021 | 684 | 179,166 | 262.06 | | 3,529 | | 3,006 | | 3,006 | (524) | | | | | | | |
| FIDA1MDN/C/210810/261.91 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 08/12/2020 | 08/10/2021 | 630 | 164,918 | 261.91 | | 3,301 | | 2,829 | | 2,829 | (472) | | | | | | | |
| FIDA1MDN/C/210813/259.90 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 08/26/2020 | 08/13/2021 | 787 | 103,393 | 259.90 | | 2,468 | | 4,245 | | 4,245 | 1,777 | | | | | | | |
| FIDA1MDN/C/210817/260.29 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 08/19/2020 | 08/17/2021 | 667 | 173,543 | 260.29 | | 4,315 | | 3,502 | | 3,502 | (814) | | | | | | | |
| FIDA1MDN/C/210831/260.93 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 09/02/2020 | 08/31/2021 | 1,082 | 282,355 | 260.93 | | 7,206 | | 5,500 | | 5,500 | (1,707) | | | | | | | |
| FIDA1MDN/C/210901/261.56 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 09/02/2020 | 09/01/2021 | 744 | 194,482 | 261.56 | | 4,724 | | 3,587 | | 3,587 | (1,137) | | | | | | | |
| FIDA1MDN/C/210902/263.00 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 09/09/2020 | 09/02/2021 | 479 | 125,910 | 263.00 | | 2,170 | | 2,035 | | 2,035 | (135) | | | | | | | |
| FIDA1MDN/C/210908/258.82 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 09/09/2020 | 09/08/2021 | 579 | 149,808 | 258.82 | | 3,682 | | 3,548 | | 3,548 | (134) | | | | | | | |
| FIDA1MDN/C/210910/259.53 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 09/16/2020 | 09/10/2021 | 469 | 121,685 | 259.53 | | 3,030 | | 2,720 | | 2,720 | (309) | | | | | | | |
| FIDA1MDN/C/210916/260.26 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | Barclays Bank PLC (London) | 09/23/2020 | 09/16/2021 | 445 | 115,911 | 260.26 | | 2,261 | | 2,452 | | 2,452 | 192 | | | | | | | |

STATEMENT AS OF SEPTEMBER 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/210921/258.46 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Barclays Bank PLC (London) | 09/23/2020 | 09/21/2021 | 649 | 167,820 | 258.46 | | 3,836 | | 4,161 | | 4,161 | 325 | | | | | | | |
| 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 | | 14,022 | | 14,022 | 3,347 | | | | | | | |
| 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 | | 7,770 | | 7,770 | 1,940 | | | | | | | |
| 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 | | 17,769 | | 17,769 | 5,133 | | | | | | | |
| 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 | | 7,828 | | 7,828 | 2,247 | | | | | | | |
| 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 | | 5,441 | | 5,441 | 1,357 | | | | | | | |
| 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 | | 2,799 | | 2,799 | 481 | | | | | | | |
| 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 | | 6,559 | | 6,559 | 1,192 | | | | | | | |
| SPX/CS/210507/2929.80-3009.23 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 05/13/2020 | 05/07/2021 | 46 | 134,373 | 2929.80 | | 1,939 | | 2,740 | | 2,740 | 800 | | | | | | | |
| 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 | | 5,662 | | 5,662 | 1,560 | | | | | | | |
| 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 | | 11,310 | | 11,310 | 782 | | | | | | | |
| 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 | | 3,569 | | 3,569 | 237 | | | | | | | |
| 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 | | 16,284 | | 16,284 | 1,437 | | | | | | | |
| 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 | | 2,330 | | 2,330 | 196 | | | | | | | |
| 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 | | 3,420 | | 3,420 | 594 | | | | | | | |
| SPX/CS/210618/3097.74-3195.21 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 06/24/2020 | 06/18/2021 | 77 | 239,768 | 3097.74 | | 4,290 | | 5,106 | | 5,106 | 817 | | | | | | | |
| SPX/CS/210618/3115.34-3238.07 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 06/24/2020 | 06/18/2021 | 78 | 241,599 | 3115.34 | | 5,292 | | 6,404 | | 6,404 | 1,112 | | | | | | | |
| SPX/CS/210623/3131.29-3222.81 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 06/24/2020 | 06/23/2021 | 36 | 111,604 | 3131.29 | | 1,830 | | 2,201 | | 2,201 | 371 | | | | | | | |
| SPX/CS/210709/3152.05-3246.91 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 07/15/2020 | 07/09/2021 | 55 | 172,039 | 3152.05 | | 3,297 | | 3,426 | | 3,426 | 129 | | | | | | | |
| SPX/CS/210709/3185.04-3232.82 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 07/15/2020 | 07/09/2021 | 56 | 177,139 | 3185.04 | | 1,707 | | 1,749 | | 1,749 | 42 | | | | | | | |
| SPX/CS/210806/3349.16-3443.80 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 08/12/2020 | 08/06/2021 | 30 | 100,562 | 3349.16 | | 1,769 | | 1,603 | | 1,603 | (166) | | | | | | | |
| SPX/CS/210810/3360.47-3439.63 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 08/12/2020 | 08/10/2021 | 44 | 149,319 | 3360.47 | | 2,177 | | 1,958 | | 1,958 | (218) | | | | | | | |
| SPX/CS/210813/3373.43-3442.30 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 08/19/2020 | 08/13/2021 | 40 | 136,031 | 3373.43 | | 1,698 | | 1,536 | | 1,536 | (161) | | | | | | | |
| SPX/CS/210914/3383.54-3459.91 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 09/16/2020 | 09/14/2021 | 53 | 178,807 | 3383.54 | | 2,430 | | 2,217 | | 2,217 | (213) | | | | | | | |
| SPXRC7E/CS/210401/166.72-176.31 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 04/08/2020 | 04/01/2021 | 783 | 130,500 | 166.72 | | 4,534 | | 4,702 | | 4,702 | 169 | | | | | | | |
| SPXRC7E/CS/210521/170.27-177.08 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 05/27/2020 | 05/21/2021 | 1,033 | 175,892 | 170.27 | | 3,368 | | 3,802 | | 3,802 | 434 | | | | | | | |
| SPXRC7E/CS/210610/172.58-179.48 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 06/17/2020 | 06/10/2021 | 615 | 106,144 | 172.58 | | 1,845 | | 1,964 | | 1,964 | 119 | | | | | | | |
| SPXTSUT/C/210401/227.58 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS | 04/08/2020 | 04/01/2021 | 891 | 197,080 | 227.58 | | 2,744 | | 3,859 | | 3,859 | 1,115 | | | | | | | |

STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 6,075 | | 6,075 | 1,721 | | | | | | | |
| 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 | | 3,314 | | 3,314 | 965 | | | | | | | |
| 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 | | 3,857 | | 3,857 | 1,153 | | | | | | | |
| 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 | | 2,934 | | 2,934 | 931 | | | | | | | |
| 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 | | 3,953 | | 3,953 | 1,192 | | | | | | | |
| 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 | | 3,282 | | 3,282 | 940 | | | | | | | |
| SPXTSUT/C/210416/232.22 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 04/22/2020 | 04/16/2021 | 2,630 | 586,947 | 232.22 | | 4,471 | | 6,349 | | 6,349 | 1,878 | | | | | | | |
| SPXTSUT/C/210420/232.33 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 04/22/2020 | 04/20/2021 | 2,461 | 549,489 | 232.33 | | 4,134 | | 5,876 | | 5,876 | 1,741 | | | | | | | |
| SPXTSUT/C/210423/232.33 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 04/29/2020 | 04/23/2021 | 1,064 | 237,710 | 232.33 | | 2,085 | | 2,569 | | 2,569 | 484 | | | | | | | |
| 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 | | 940 | | 940 | 186 | | | | | | | |
| 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 | | 3,019 | | 3,019 | 598 | | | | | | | |
| 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 | | 1,453 | | 1,453 | 286 | | | | | | | |
| 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 | | 814 | | 814 | 257 | | | | | | | |
| 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 | | 2,556 | | 2,556 | 760 | | | | | | | |
| 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 | | 3,901 | | 3,901 | 1,210 | | | | | | | |
| 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 | | 2,225 | | 2,225 | 691 | | | | | | | |
| 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 | | 1,118 | | 1,118 | 221 | | | | | | | |
| 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 | | 1,349 | | 1,349 | 252 | | | | | | | |
| 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 | | 962 | | 962 | 184 | | | | | | | |
| 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 | | 955 | | 955 | 62 | | | | | | | |
| 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 | | 5,964 | | 5,964 | 500 | | | | | | | |
| SPXTSUT/C/210616/235.99 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 06/17/2020 | 06/16/2021 | 603 | 136,207 | 235.99 | | 989 | | 1,069 | | 1,069 | 80 | | | | | | | |
| SPXTSUT/C/210806/235.46 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 08/12/2020 | 08/06/2021 | 1,171 | 267,697 | 235.46 | | 3,033 | | 2,656 | | 2,656 | (377) | | | | | | | |
| SPXTSUT/C/210806/236.47 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 08/12/2020 | 08/06/2021 | 492 | 112,407 | 236.47 | | 1,299 | | 982 | | 982 | (317) | | | | | | | |
| SPXTSUT/C/210810/235.63 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 08/12/2020 | 08/10/2021 | 1,560 | 356,872 | 235.63 | | 4,009 | | 3,506 | | 3,506 | (503) | | | | | | | |
| SPXTSUT/C/210811/235.50 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 08/12/2020 | 08/11/2021 | 1,024 | 233,800 | 235.50 | | 2,683 | | 2,346 | | 2,346 | (337) | | | | | | | |
| SPXTSUT/C/210812/236.12 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 08/19/2020 | 08/12/2021 | 1,039 | 237,812 | 236.12 | | 2,587 | | 2,209 | | 2,209 | (378) | | | | | | | |
| SPXTSUT/C/210813/236.47 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | BNP PARIBAS 213800RK6FY7V2DOCW37 | 08/19/2020 | 08/13/2021 | 917 | 209,898 | 236.47 | | 2,192 | | 1,871 | | 1,871 | (321) | | | | | | | |

E06.8

STATEMENT AS OF SEPTEMBER 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 | |
|---------------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|
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| SPXTSUT/C/210817/236.47 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 08/19/2020 | 08/17/2021 | 591 | 135,403 | 236.47 | | 1,430 | | 1,221 | | 1,221 | (209) | | | | | | | |
| SPXTSUT/C/210818/236.02 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 08/19/2020 | 08/18/2021 | 1,449 | 332,002 | 236.02 | | 3,724 | | 3,177 | | 3,177 | (547) | | | | | | | |
| SPXTSUT/C/210819/235.82 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 08/26/2020 | 08/19/2021 | 516 | 118,171 | 235.82 | | 1,641 | | 1,163 | | 1,163 | (478) | | | | | | | |
| SPXTSUT/C/210824/238.45 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 08/26/2020 | 08/24/2021 | 1,565 | 359,521 | 238.45 | | 3,740 | | 2,565 | | 2,565 | (1,176) | | | | | | | |
| SPXTSUT/C/210903/238.43 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/09/2020 | 09/03/2021 | 737 | 169,250 | 238.43 | | 1,415 | | 1,253 | | 1,253 | (162) | | | | | | | |
| SPXTSUT/C/210908/235.78 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/09/2020 | 09/08/2021 | 1,819 | 415,002 | 235.78 | | 4,857 | | 4,358 | | 4,358 | (499) | | | | | | | |
| SPXTSUT/C/210909/237.57 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/16/2020 | 09/09/2021 | 846 | 193,971 | 237.57 | | 1,844 | | 1,635 | | 1,635 | (209) | | | | | | | |
| SPXTSUT/C/210910/235.74 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/16/2020 | 09/10/2021 | 547 | 124,994 | 235.74 | | 1,504 | | 1,324 | | 1,324 | (180) | | | | | | | |
| SPXTSUT/C/210910/236.10 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/16/2020 | 09/10/2021 | 456 | 104,069 | 236.10 | | 1,190 | | 1,057 | | 1,057 | (133) | | | | | | | |
| SPXTSUT/C/210914/236.14 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/16/2020 | 09/14/2021 | 1,430 | 327,331 | 236.14 | | 3,761 | | 3,337 | | 3,337 | (424) | | | | | | | |
| SPXTSUT/C/210915/237.24 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/16/2020 | 09/15/2021 | 882 | 202,144 | 237.24 | | 2,046 | | 1,808 | | 1,808 | (238) | | | | | | | |
| SPXTSUT/C/210916/237.52 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/23/2020 | 09/16/2021 | 471 | 107,868 | 237.52 | | 801 | | 936 | | 936 | 135 | | | | | | | |
| SPXTSUT/C/210917/236.28 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/23/2020 | 09/17/2021 | 535 | 122,060 | 236.28 | | 1,065 | | 1,238 | | 1,238 | 173 | | | | | | | |
| SPXTSUT/C/210921/234.90 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/23/2020 | 09/21/2021 | 1,502 | 341,708 | 234.90 | | 3,530 | | 4,119 | | 4,119 | 589 | | | | | | | |
| SPXTSUT/C/210922/235.89 | Fixed Index Annuity .. | Annual Exh 5 Reserves | Equity/Index. | BNP PARIBAS 213800RK6FY7V2DCCW37 | 09/23/2020 | 09/22/2021 | 482 | 109,903 | 235.89 | | 1,012 | | 1,183 | | 1,183 | 171 | | | | | | | |
| 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 | | 2,104 | | 2,104 | (6,148) | | | | | | | |
| 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 | | 2,632 | | 2,632 | (10,590) | | | | | | | |
| 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 | | 2,284 | | 2,284 | (8,569) | | | | | | | |
| 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 | | 1,150 | | 1,150 | (3,533) | | | | | | | |
| 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 | | 1,633 | | 1,633 | (2,453) | | | | | | | |
| 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 | | 1,002 | | 1,002 | (3,446) | | | | | | | |
| 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 | | 2,950 | | 2,950 | (10,033) | | | | | | | |
| 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 | | 3,381 | | 3,381 | (11,751) | | | | | | | |
| 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 | | 1,090 | | 1,090 | (4,247) | | | | | | | |
| 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 | | 982 | | 982 | (897) | | | | | | | |
| 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 | | 1,551 | | 1,551 | (1,506) | | | | | | | |
| 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 | | 2,215 | | 2,215 | (662) | | | | | | | |
| 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 | | 4,896 | | 4,896 | (493) | | | | | | | |

STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 5,222 | | 5,222 | 212 | | | | | | | |
| 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 | | 2,817 | | 2,817 | (95) | | | | | | | |
| 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 | | 4,506 | | 4,506 | (11) | | | | | | | |
| 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 | | 10,494 | | 10,494 | 365 | | | | | | | |
| 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 | | 12,289 | | 12,289 | 3,397 | | | | | | | |
| 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 | | 13,794 | | 13,794 | 4,023 | | | | | | | |
| 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 | | 9,589 | | 9,589 | 2,762 | | | | | | | |
| 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 | | 14,463 | | 14,463 | 4,258 | | | | | | | |
| 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 | | 12,830 | | 12,830 | 3,757 | | | | | | | |
| 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 | | 5,863 | | 5,863 | 2,433 | | | | | | | |
| 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 | | 8,193 | | 8,193 | 3,208 | | | | | | | |
| 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 | | 13,026 | | 13,026 | 5,020 | | | | | | | |
| 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 | | 3,592 | | 3,592 | 1,364 | | | | | | | |
| 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 | | 30,500 | | 30,500 | 10,914 | | | | | | | |
| 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 | | 16,258 | | 16,258 | 5,648 | | | | | | | |
| 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 | | 9,909 | | 9,909 | 3,413 | | | | | | | |
| 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 | | 6,910 | | 6,910 | 1,477 | | | | | | | |
| 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 | | 1,797 | | 1,797 | 23 | | | | | | | |
| SPXRC7E/CS/210810/175.17-182.18 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 08/12/2020 | 08/10/2021 | 635 | 111,232 | 175.17 | | 2,235 | | 1,737 | | 1,737 | (498) | | | | | | | |
| 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 | | 1,116 | | 1,116 | (2,779) | | | | | | | |
| 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 | | 1,957 | | 1,957 | (11,157) | | | | | | | |
| 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 | | 554 | | 554 | (9,602) | | | | | | | |
| 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 | | 365 | | 365 | (4,543) | | | | | | | |
| 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 | | 255 | | 255 | (2,023) | | | | | | | |
| 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 | | 313 | | 313 | (3,077) | | | | | | | |
| 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 | | 128 | | 128 | (2,342) | | | | | | | |
| 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 | | 301 | | 301 | (5,775) | | | | | | | |
| 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 | | 489 | | 489 | (9,354) | | | | | | | |

E06.10

STATEMENT AS OF SEPTEMBER 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) | |
| SPXTSUT/C/210212/241.5 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 02/19/2020 | 02/12/2021 | 2,754 | 650,264 | 241.55 | | 13,109 | | 585 | | 585 | (12,524) | | | | | | | |
| SPXTSUT/C/210218/241.5 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 02/19/2020 | 02/18/2021 | 504 | 118,853 | 241.51 | | 2,424 | | 120 | | 120 | (2,305) | | | | | | | |
| SPXTSUT/C/210219/241.4 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 02/26/2020 | 02/19/2021 | 1,313 | 309,789 | 241.45 | | 2,219 | | 321 | | 321 | (1,898) | | | | | | | |
| SPXTSUT/C/210219/241.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 02/26/2020 | 02/19/2021 | 468 | 110,646 | 241.85 | | 744 | | 103 | | 103 | (641) | | | | | | | |
| SPXTSUT/C/210224/236.7 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 02/26/2020 | 02/24/2021 | 1,015 | 234,654 | 236.72 | | 2,984 | | 810 | | 810 | (2,175) | | | | | | | |
| SPXTSUT/C/210226/229.4 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/04/2020 | 02/26/2021 | 1,002 | 224,679 | 229.46 | | 5,080 | | 3,028 | | 3,028 | (2,052) | | | | | | | |
| SPXTSUT/C/210226/229.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/04/2020 | 02/26/2021 | 2,657 | 596,898 | 229.85 | | 12,966 | | 7,563 | | 7,563 | (5,404) | | | | | | | |
| SPXTSUT/C/210302/232.2 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/04/2020 | 03/02/2021 | 723 | 163,994 | 232.21 | | 2,812 | | 1,427 | | 1,427 | (1,386) | | | | | | | |
| SPXTSUT/C/210303/230.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/04/2020 | 03/03/2021 | 622 | 140,444 | 230.84 | | 2,780 | | 1,547 | | 1,547 | (1,234) | | | | | | | |
| SPXTSUT/C/210304/232.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/11/2020 | 03/04/2021 | 516 | 117,350 | 232.86 | | 1,058 | | 920 | | 920 | (137) | | | | | | | |
| SPXTSUT/C/210305/230.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/11/2020 | 03/05/2021 | 871 | 196,608 | 230.89 | | 2,265 | | 2,168 | | 2,168 | (97) | | | | | | | |
| SPXTSUT/C/210309/228.6 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/11/2020 | 03/09/2021 | 1,283 | 286,386 | 228.66 | | 4,285 | | 4,525 | | 4,525 | 240 | | | | | | | |
| SPXTSUT/C/210310/230.0 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/11/2020 | 03/10/2021 | 2,012 | 452,175 | 230.01 | | 5,835 | | 5,852 | | 5,852 | 17 | | | | | | | |
| SPXTSUT/C/210311/228.3 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/18/2020 | 03/11/2021 | 506 | 112,987 | 228.38 | | 1,381 | | 1,867 | | 1,867 | 486 | | | | | | | |
| SPXTSUT/C/210312/226.9 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/18/2020 | 03/12/2021 | 781 | 172,561 | 226.94 | | 2,491 | | 3,500 | | 3,500 | 1,009 | | | | | | | |
| SPXTSUT/C/210312/228.1 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/18/2020 | 03/12/2021 | 664 | 148,010 | 228.16 | | 1,866 | | 2,533 | | 2,533 | 667 | | | | | | | |
| SPXTSUT/C/210316/225.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/18/2020 | 03/16/2021 | 961 | 211,835 | 225.86 | | 3,460 | | 4,967 | | 4,967 | 1,507 | | | | | | | |
| SPXTSUT/C/210317/226.6 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/18/2020 | 03/17/2021 | 2,196 | 486,279 | 226.64 | | 7,313 | | 10,338 | | 10,338 | 3,025 | | | | | | | |
| SPXTSUT/C/210318/227.0 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/25/2020 | 03/18/2021 | 506 | 111,723 | 227.02 | | 1,725 | | 2,276 | | 2,276 | 551 | | | | | | | |
| SPXTSUT/C/210319/226.3 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/25/2020 | 03/19/2021 | 624 | 137,325 | 226.33 | | 2,290 | | 3,065 | | 3,065 | 775 | | | | | | | |
| SPXTSUT/C/210323/225.2 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/25/2020 | 03/23/2021 | 1,379 | 303,015 | 225.28 | | 5,668 | | 7,728 | | 7,728 | 2,061 | | | | | | | |
| SPXTSUT/C/210324/229.0 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 03/25/2020 | 03/24/2021 | 1,173 | 259,275 | 229.05 | | 3,273 | | 4,102 | | 4,102 | 829 | | | | | | | |
| SPXTSUT/C/210325/229.2 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 04/01/2020 | 03/25/2021 | 804 | 177,919 | 229.23 | | 2,139 | | 2,751 | | 2,751 | 613 | | | | | | | |
| SPXTSUT/C/210326/228.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 04/01/2020 | 03/26/2021 | 584 | 129,695 | 228.84 | | 1,629 | | 2,114 | | 2,114 | 485 | | | | | | | |
| SPXTSUT/C/210330/228.8 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 04/01/2020 | 03/30/2021 | 1,980 | 439,829 | 228.82 | | 5,564 | | 7,268 | | 7,268 | 1,704 | | | | | | | |
| SPXTSUT/C/210331/227.7 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 04/01/2020 | 03/31/2021 | 783 | 173,735 | 227.79 | | 2,466 | | 3,295 | | 3,295 | 828 | | | | | | | |
| SPXTSUT/C/210428/234.2 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 05/06/2020 | 04/28/2021 | 570 | 127,448 | 234.22 | | 781 | | 1,070 | | 1,070 | 289 | | | | | | | |
| SPXTSUT/C/210429/233.1 | Fixed Index Annuity | Annual Exh 5 | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 05/06/2020 | 04/29/2021 | 866 | 194,188 | 233.18 | | 1,377 | | 1,907 | | 1,907 | 530 | | | | | | | |

E06.11

STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 1,743 | | 1,743 | 473 | | | | | | | |
| 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 | | 5,578 | | 5,578 | 1,618 | | | | | | | |
| 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 | | 1,299 | | 1,299 | 373 | | | | | | | |
| 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 | | 1,309 | | 1,309 | 55 | | | | | | | |
| 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 | | 735 | | 735 | 36 | | | | | | | |
| 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 | | 1,009 | | 1,009 | (34) | | | | | | | |
| 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 | | 1,760 | | 1,760 | (52) | | | | | | | |
| 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 | | 1,813 | | 1,813 | (82) | | | | | | | |
| SPXTSUT/C/210702/234.75 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/08/2020 | 07/02/2021 | 475 | 107,364 | 234.75 | | 969 | | 1,058 | | 1,058 | 89 | | | | | | | |
| SPXTSUT/C/210706/235.53 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/08/2020 | 07/06/2021 | 1,349 | 305,502 | 235.53 | | 2,509 | | 2,745 | | 2,745 | 236 | | | | | | | |
| SPXTSUT/C/210713/236.05 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/15/2020 | 07/13/2021 | 499 | 112,883 | 236.05 | | 978 | | 970 | | 970 | (8) | | | | | | | |
| SPXTSUT/C/210715/234.08 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/22/2020 | 07/15/2021 | 506 | 114,852 | 234.08 | | 1,336 | | 1,279 | | 1,279 | (57) | | | | | | | |
| SPXTSUT/C/210716/235.62 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/22/2020 | 07/16/2021 | 490 | 111,163 | 235.62 | | 1,078 | | 1,019 | | 1,019 | (59) | | | | | | | |
| SPXTSUT/C/210722/234.76 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/29/2020 | 07/22/2021 | 1,217 | 276,921 | 234.76 | | 2,969 | | 2,882 | | 2,882 | (88) | | | | | | | |
| SPXTSUT/C/210723/233.99 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/29/2020 | 07/23/2021 | 704 | 159,903 | 233.99 | | 1,880 | | 1,840 | | 1,840 | (39) | | | | | | | |
| SPXTSUT/C/210723/234.10 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/29/2020 | 07/23/2021 | 778 | 176,525 | 234.10 | | 2,062 | | 2,006 | | 2,006 | (55) | | | | | | | |
| SPXTSUT/C/210727/234.39 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 07/29/2020 | 07/27/2021 | 1,262 | 286,744 | 234.39 | | 3,256 | | 3,176 | | 3,176 | (80) | | | | | | | |
| SPXTSUT/C/210827/237.47 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 09/02/2020 | 08/27/2021 | 1,648 | 380,000 | 237.47 | | 5,356 | | 3,096 | | 3,096 | (2,260) | | | | | | | |
| SPXTSUT/C/210827/237.95 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 09/02/2020 | 08/27/2021 | 1,029 | 237,601 | 237.95 | | 3,159 | | 1,818 | | 1,818 | (1,341) | | | | | | | |
| SPXTSUT/C/210831/238.29 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Credit Suisse E58DKGMJYYYJLN8C3868 | 09/02/2020 | 08/31/2021 | 2,337 | 539,265 | 238.29 | | 7,011 | | 4,006 | | 4,006 | (3,005) | | | | | | | |
| 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 | | 3,441 | | 3,441 | 18 | | | | | | | |
| 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 | | 6,344 | | 6,344 | 41 | | | | | | | |
| 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 | | 20,559 | | 20,559 | (398) | | | | | | | |
| 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 | | 17,545 | | 17,545 | (1,026) | | | | | | | |
| 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 | | 38,769 | | 38,769 | (822) | | | | | | | |
| 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 | | 10,776 | | 10,776 | (36) | | | | | | | |
| 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 | | 16,043 | | 16,043 | 25 | | | | | | | |
| SPX/CS/210203/3248.92-3398.09 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | International Goldman Sachs 784F5XWPLTWKTBV3E584 | 02/05/2020 | 02/03/2021 | 246 | 798,889 | 3248.92 | | 22,583 | | 22,596 | | 22,596 | 13 | | | | | | | |

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STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 14,114 | | 14,114 | .91 | | | | | | | |
| 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 | | 9,713 | | 9,713 | 2,920 | | | | | | | |
| 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 | | 14,372 | | 14,372 | 4,715 | | | | | | | |
| 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 | | 25,767 | | 25,767 | 8,734 | | | | | | | |
| 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 | | 29,946 | | 29,946 | 6,730 | | | | | | | |
| 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 | | 30,447 | | 30,447 | 5,173 | | | | | | | |
| SPX/CS/210922/3315.57-3370.10 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 09/23/2020 | 09/22/2021 | 90 | 299,892 | 3315.57 | | 2,906 | | 2,875 | | 2,875 | (31) | | | | | | | |
| 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 | | 6,556 | | 6,556 | (444) | | | | | | | |
| 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 | | 2,802 | | 2,802 | (47) | | | | | | | |
| 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 | | 2,951 | | 2,951 | (142) | | | | | | | |
| 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 | | 1,938 | | 1,938 | (111) | | | | | | | |
| 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 | | 2,913 | | 2,913 | (302) | | | | | | | |
| 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 | | 4,058 | | 4,058 | (426) | | | | | | | |
| 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 | | 2,544 | | 2,544 | (354) | | | | | | | |
| 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 | | 2,365 | | 2,365 | (330) | | | | | | | |
| 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 | | 2,020 | | 2,020 | (273) | | | | | | | |
| 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 | | 3,737 | | 3,737 | 1,093 | | | | | | | |
| 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 | | 3,054 | | 3,054 | 788 | | | | | | | |
| 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 | | 5,266 | | 5,266 | 1,778 | | | | | | | |
| 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 | | 2,698 | | 2,698 | 1,070 | | | | | | | |
| 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 | | 2,813 | | 2,813 | 1,064 | | | | | | | |
| 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 | | 3,691 | | 3,691 | 936 | | | | | | | |
| JPLUSCS5/C/210922/198.88 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | JPMorgan Chase Bank, National Asc | 09/24/2020 | 09/22/2021 | 90 | 17,917 | 198.88 | | 394 | | 407 | | 407 | 13 | | | | | | | |
| JPLUSCS5/C/220922/198.88 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | JPMorgan Chase Bank, National Asc | 09/24/2020 | 09/22/2022 | 126 | 25,000 | 198.88 | | 786 | | 802 | | 802 | 16 | | | | | | | |
| 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 | | 36,635 | | 36,635 | (4,731) | | | | | | | |
| 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 | | 18,478 | | 18,478 | (2,441) | | | | | | | |
| 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 | | 5,088 | | 5,088 | (675) | | | | | | | |

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STATEMENT AS OF SEPTEMBER 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) | |
| SPX/CS/210218/3370.29-3518.53 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .02/19/2020 | .02/18/2021 | 125 | 419,814 | 3370.29 | | 10,780 | 9,593 | | 9,593 | (1,187) | | | | | | | |
| SPX/CS/210226/2954.22-3088.65 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .02/26/2021 | 257 | 759,230 | 2954.22 | | 22,079 | 26,010 | | 26,010 | 3,931 | | | | | | | |
| SPX/CS/210226/2978.76-3113.02 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .02/26/2021 | 217 | 647,295 | 2978.76 | | 18,198 | 21,673 | | 21,673 | 3,475 | | | | | | | |
| SPX/CS/210226/3116.39-3253.14 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .02/26/2021 | 129 | 402,919 | 3116.39 | | 9,423 | 12,121 | | 12,121 | 2,697 | | | | | | | |
| SPX/CS/210302/3090.23-3225.40 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .03/02/2021 | 233 | 720,727 | 3090.23 | | 17,379 | 21,993 | | 21,993 | 4,614 | | | | | | | |
| SPX/CS/210303/3003.37-3140.33 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .03/03/2021 | 310 | 930,575 | 3003.37 | | 25,857 | 31,151 | | 31,151 | 5,294 | | | | | | | |
| SPX/CS/210429/2939.51-3023.15 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .05/06/2020 | .04/29/2021 | 110 | 322,131 | 2939.51 | | 5,091 | 6,896 | | 6,896 | 1,805 | | | | | | | |
| SPX/CS/210505/2868.44-2951.38 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .05/06/2020 | .05/05/2021 | 40 | 114,585 | 2868.44 | | 1,956 | 2,550 | | 2,550 | 594 | | | | | | | |
| SPX/CS/210716/3224.73-3314.75 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .07/22/2020 | .07/16/2021 | 43 | 137,371 | 3224.73 | | 2,395 | 2,429 | | 2,429 | 34 | | | | | | | |
| SPX/CS/210819/3374.85-3450.78 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .08/26/2020 | .08/19/2021 | 67 | 227,775 | 3374.85 | | 3,319 | 2,819 | | 2,819 | (499) | | | | | | | |
| SPX/CS/210824/3431.28-3512.02 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .08/26/2020 | .08/24/2021 | 33 | 111,996 | 3431.28 | | 1,659 | 1,387 | | 1,387 | (271) | | | | | | | |
| SPX/CS/210825/3443.62-3520.05 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .08/26/2020 | .08/25/2021 | 47 | 163,418 | 3443.62 | | 2,223 | 1,846 | | 1,846 | (377) | | | | | | | |
| SPX/C/210212/3373.94 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .02/19/2020 | .02/12/2021 | 48 | 161,252 | 3373.94 | | 10,043 | 9,055 | | 9,055 | (987) | | | | | | | |
| SPX/C/210212/3379.45 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .02/19/2020 | .02/12/2021 | 69 | 232,801 | 3379.45 | | 14,178 | 12,797 | | 12,797 | (1,381) | | | | | | | |
| SPX/C/210212/3380.16 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .02/19/2020 | .02/12/2021 | 42 | 142,000 | 3380.16 | | 8,637 | 7,772 | | 7,772 | (865) | | | | | | | |
| SPX/C/210226/2954.22 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .02/26/2021 | 35 | 103,488 | 2954.22 | | 10,782 | 17,024 | | 17,024 | 6,242 | | | | | | | |
| SPX/C/210226/2978.76 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | SunTrust Bank | YDOJBGJWY9T8XKCSX06 | .03/04/2020 | .02/26/2021 | 42 | 125,074 | 2978.76 | | 12,254 | 19,633 | | 19,633 | 7,379 | | | | | | | |
| SPX/CS/210122/3295.47-3448.98 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .01/29/2020 | .01/22/2021 | 346 | 1,139,617 | 3295.47 | | 29,202 | 30,667 | | 30,667 | 1,464 | | | | | | | |
| SPX/CS/210122/3321.75-3466.33 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .01/29/2020 | .01/22/2021 | 50 | 165,375 | 3321.75 | | 3,832 | 4,039 | | 4,039 | 207 | | | | | | | |
| SPX/CS/210122/3325.54-3479.67 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .01/29/2020 | .01/22/2021 | 153 | 509,024 | 3325.54 | | 12,294 | 12,993 | | 12,993 | 699 | | | | | | | |
| SPX/CS/210127/3243.63-3392.31 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .01/29/2020 | .01/27/2021 | 328 | 1,063,774 | 3243.63 | | 29,054 | 30,209 | | 30,209 | 1,155 | | | | | | | |
| SPX/CS/210128/3276.24-3435.03 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .01/29/2020 | .01/28/2021 | 262 | 859,635 | 3276.24 | | 23,483 | 24,598 | | 24,598 | 1,115 | | | | | | | |
| SPX/CS/210205/3327.71-3477.02 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .02/12/2020 | .02/05/2021 | 142 | 473,493 | 3327.71 | | 12,659 | 11,754 | | 11,754 | (906) | | | | | | | |
| SPX/CS/210205/3334.69-3486.04 | Fixed Index Annuity .. | Annual Exh 5 Reserves .. | Equity/Index. | Wells Fargo Bank, National Association | KB1H1DSRPFMYMCJFXT09 | .02/12/2020 | .02/05/2021 | 74 | 247,506 | 3334.69 | | 6,609 | 6,133 | | 6,133 | (476) | | | | | | | |

E06.14

STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 12,924 | | 12,924 | (1,020) | | | | | | | |
| 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 | | 15,829 | | 15,829 | (1,238) | | | | | | | |
| 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 | | 20,567 | | 20,567 | (1,608) | | | | | | | |
| 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 | | 21,789 | | 21,789 | 10,706 | | | | | | | |
| 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 | | 50,017 | | 50,017 | 20,851 | | | | | | | |
| 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 | | 28,687 | | 28,687 | 12,578 | | | | | | | |
| 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 | | 51,938 | | 51,938 | 17,488 | | | | | | | |
| 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 | | 7,027 | | 7,027 | 3,234 | | | | | | | |
| 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 | | 60,831 | | 60,831 | 23,084 | | | | | | | |
| 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 | | 13,384 | | 13,384 | 6,010 | | | | | | | |
| 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 | | 26,648 | | 26,648 | 8,809 | | | | | | | |
| 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 | | 47,266 | | 47,266 | 20,613 | | | | | | | |
| 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 | | 48,394 | | 48,394 | 14,023 | | | | | | | |
| 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 | | 27,901 | | 27,901 | 9,528 | | | | | | | |
| 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 | | 21,959 | | 21,959 | 4,671 | | | | | | | |
| 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 | | 6,481 | | 6,481 | 1,919 | | | | | | | |
| 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 | | 20,970 | | 20,970 | 3,569 | | | | | | | |
| 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 | | 16,095 | | 16,095 | 3,565 | | | | | | | |
| 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 | | 35,540 | | 35,540 | 5,162 | | | | | | | |

E06.15

STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 29,328 | | 29,328 | 5,938 | | | | | | | |
| 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 | | 8,055 | | 8,055 | 2,088 | | | | | | | |
| 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 | | 10,950 | | 10,950 | 3,536 | | | | | | | |
| 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 | | 11,686 | | 11,686 | 4,195 | | | | | | | |
| 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 | | 14,743 | | 14,743 | 5,311 | | | | | | | |
| 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 | | 10,477 | | 10,477 | 3,478 | | | | | | | |
| 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 | | 2,268 | | 2,268 | 310 | | | | | | | |
| 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 | | 8,858 | | 8,858 | 930 | | | | | | | |
| 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 | | 6,820 | | 6,820 | 671 | | | | | | | |
| 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 | | 6,862 | | 6,862 | 794 | | | | | | | |
| SPX/CS/210624/3050.33-3139.53 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/01/2020 | 06/24/2021 | 35 | 105,812 | 3050.33 | | 1,974 | | 2,178 | | 2,178 | 204 | | | | | | | |
| SPX/CS/210625/3083.76-3175.28 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/01/2020 | 06/25/2021 | 58 | 179,185 | 3083.76 | | 3,266 | | 3,639 | | 3,639 | 373 | | | | | | | |
| SPX/CS/210629/3053.24-3175.86 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/01/2020 | 06/29/2021 | 35 | 107,695 | 3053.24 | | 2,653 | | 2,960 | | 2,960 | 307 | | | | | | | |
| SPX/CS/210730/3246.22-3342.81 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/05/2020 | 07/30/2021 | 39 | 128,149 | 3246.22 | | 2,454 | | 2,318 | | 2,318 | (136) | | | | | | | |
| SPX/CS/210730/3271.12-3338.30 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/05/2020 | 07/30/2021 | 32 | 104,758 | 3271.12 | | 1,415 | | 1,313 | | 1,313 | (102) | | | | | | | |
| SPXRC7E/CS/210129/177.75-190.18 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 02/05/2020 | 01/29/2021 | 2,816 | 500,625 | 177.75 | | 16,276 | | 6,150 | | 6,150 | (10,126) | | | | | | | |
| SPXRC7E/CS/210129/180.13-192.74 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 02/05/2020 | 01/29/2021 | 1,294 | 233,045 | 180.13 | | 6,431 | | 1,927 | | 1,927 | (4,505) | | | | | | | |
| SPXRC7E/CS/210204/180.43-192.36 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 02/05/2020 | 02/04/2021 | 855 | 154,279 | 180.43 | | 4,044 | | 1,242 | | 1,242 | (2,802) | | | | | | | |
| 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 | | 17,391 | | 17,391 | 2,463 | | | | | | | |

E06.16

STATEMENT AS OF SEPTEMBER 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) | |
| 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 | | 25,053 | | 25,053 | 14,005 | | | | | | | |
| 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 | | 377 | | 377 | (4,166) | | | | | | | |
| 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 | | 318 | | 318 | (3,843) | | | | | | | |
| 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 | | 202 | | 202 | (2,517) | | | | | | | |
| 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 | | 2,676 | | 2,676 | 631 | | | | | | | |
| 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 | | 2,736 | | 2,736 | 798 | | | | | | | |
| 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 | | 1,873 | | 1,873 | 341 | | | | | | | |
| 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 | | 1,543 | | 1,543 | 287 | | | | | | | |
| 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 | | 1,944 | | 1,944 | 334 | | | | | | | |
| 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 | | 2,391 | | 2,391 | 385 | | | | | | | |
| SPXT5UT/C/210618/234.51 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 06/24/2020 | 06/18/2021 | 703 | 158,755 | 234.51 | | 1,294 | | 1,542 | | 1,542 | 249 | | | | | | | |
| SPXT5UT/C/210623/235.06 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 06/24/2020 | 06/23/2021 | 552 | 124,802 | 235.06 | | 955 | | 1,144 | | 1,144 | 189 | | | | | | | |
| SPXT5UT/C/210625/234.64 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/01/2020 | 06/25/2021 | 1,204 | 270,757 | 234.64 | | 2,300 | | 2,658 | | 2,658 | 358 | | | | | | | |
| SPXT5UT/C/210629/234.03 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/01/2020 | 06/29/2021 | 464 | 104,416 | 234.03 | | 951 | | 1,124 | | 1,124 | 173 | | | | | | | |
| SPXT5UT/C/210714/235.52 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 07/15/2020 | 07/14/2021 | 1,202 | 272,431 | 235.52 | | 2,116 | | 2,516 | | 2,516 | 401 | | | | | | | |
| SPXT5UT/C/210729/234.89 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/05/2020 | 07/29/2021 | 1,268 | 288,413 | 234.89 | | 3,386 | | 3,016 | | 3,016 | (370) | | | | | | | |
| SPXT5UT/C/210730/234.11 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/05/2020 | 07/30/2021 | 1,291 | 293,471 | 234.11 | | 3,770 | | 3,391 | | 3,391 | (379) | | | | | | | |
| SPXT5UT/C/210730/235.75 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/05/2020 | 07/30/2021 | 617 | 140,382 | 235.75 | | 1,481 | | 1,320 | | 1,320 | (161) | | | | | | | |
| SPXT5UT/C/210803/234.82 | Fixed Index Annuity | Annual Exh 5 Reserves | Equity/Index | Wells Fargo Bank, National Association | 08/05/2020 | 08/03/2021 | 717 | 163,446 | 234.82 | | 1,936 | | 1,746 | | 1,746 | (190) | | | | | | | |

E06.17

STATEMENT AS OF SEPTEMBER 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) | | | | | | | | | | | | | | |
| SPX/C/230207/1518.23 | Variable Annuity | Annual Exh 5 Reserves | Equity/Index | Goldman Sachs International | 02/07/2013 | 02/07/2023 | 10,000 | 15,182,300 | 1518.23 | 3,966,000 | | | 17,694,652 | | 17,694,652 | 1,391,888 | | | | | | | | | | | | | | | | | | | | |
| SPX US 12/18/20 C3400 | Variable Annuity | Annual Exh 5 Reserves | Equity/Index | Exchange | 09/10/2020 | 12/18/2020 | 144 | 489,600 | 3400 | | 2,534,400 | | 1,902,613 | | 1,902,613 | (631,787) | | | | | | | | | | | | | | | | | | | | |
| SPXW US 12/31/20 C4200 | Variable Annuity | Annual Exh 5 Reserves | Equity/Index | Exchange | 09/30/2020 | 12/31/2020 | 175 | 735,000 | 4200 | | 64,750 | | 63,910 | | 63,910 | (840) | | | | | | | | | | | | | | | | | | | | |
| 015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 3,966,000 | 9,060,992 | | 26,240,383 | XXX | 26,240,383 | 876,624 | | | | | | XXX | XXX | | | | | | | | | | | | | |
| SPX US 12/18/20 P3200 | Variable Annuity | Annual Exh 5 Reserves | Equity/Index | Exchange | 09/10/2020 | 12/18/2020 | 400 | 1,280,000 | 3,200 | | 5,072,800 | | 4,795,784 | | 4,795,784 | (277,016) | | | | | | | | | | | | | | | | | | | | |
| 016999999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | | 5,072,800 | | 4,795,784 | XXX | 4,795,784 | (277,016) | | | | | | | XXX | XXX | | | | | | | | | | | | |
| 021999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 3,966,000 | 14,133,792 | | 31,036,167 | XXX | 31,036,167 | 599,608 | | | | | | | XXX | XXX | | | | | | | | | | | | |
| 028999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | | | XXX | XXX | | | | | | | | | | | | |
| 035999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | | | | XXX | XXX | | | | | | | | | | | |
| 042999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | | | | XXX | XXX | | | | | | | | | | | |
| 043999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 3,966,000 | 9,060,992 | | 26,240,383 | XXX | 26,240,383 | 876,624 | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 044999999. Total Purchased Options - Put Options | | | | | | | | | | | 5,072,800 | | 4,795,784 | XXX | 4,795,784 | (277,016) | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 045999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 046999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 047999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 048999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 049999999. Total Purchased Options | | | | | | | | | | 3,966,000 | 14,133,792 | | 31,036,167 | XXX | 31,036,167 | 599,608 | | | | | | | | | | XXX | XXX | | | | | | | | | |
| 056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | | | | | | XXX | XXX | | | | | | | | | |
| 063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX | | | | | | | | |
| SPX US 12/18/20 P3400 | Variable Annuity | Annual Exh 5 Reserves | Equity/Index | Exchange | 09/10/2020 | 12/18/2020 | 144 | 489,600 | 3400 | | (2,779,200) | | (2,790,111) | | (2,790,111) | (10,911) | | | | | | | | | | | | | | | | | | | | |
| 065999999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | | (2,779,200) | | (2,790,111) | XXX | (2,790,111) | (10,911) | | | | | | | | | XXX | XXX | | | | | | | | | | |
| 070999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | (2,779,200) | | (2,790,111) | XXX | (2,790,111) | (10,911) | | | | | | | | | | XXX | XXX | | | | | | | | | |
| 077999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | | | | | | XXX | XXX | | | | | | | | | |
| 084999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX | | | | | | | | |
| 091999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | XXX | XXX | | | | | | | |
| 092999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | XXX | XXX | | | | | | | |
| 093999999. Total Written Options - Put Options | | | | | | | | | | | (2,779,200) | | (2,790,111) | XXX | (2,790,111) | (10,911) | | | | | | | | | | | | | XXX | XXX | | | | | | |
| 094999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | XXX | XXX | | | | | | |
| 095999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | XXX | XXX | | | | | |
| 096999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | XXX | XXX | | | | |
| 097999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | XXX | XXX | | |
| 098999999. Total Written Options | | | | | | | | | | | (2,779,200) | | (2,790,111) | XXX | (2,790,111) | (10,911) | | | | | | | | | | | | | | | | | | XXX | XXX | |
| 104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | XXX | XXX | | | |
| 110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| USD/IRS/191007-291015/1.56276% | General Business | N/A | Interest Rate | Exchange | 09/30/2019 | 10/15/2029 | 500,000,000 | 500,000,000 | 1.56% | | | | 44,365,657 | | 44,365,657 | 59,765,555 | | | | | | | 7,516,293 | | | | | | | | | | | | | |
| USD/IRS/200701-240606/2.25%/L+2.00321% | General Business | N/A | Interest Rate | Exchange | 06/29/2020 | 06/06/2024 | 238,000,000 | 238,000,000 | 2.25% | | | | (76,671) | | (76,671) | (76,671) | | | | | | | 2,283,094 | | | | | | | | | | | | | |
| USD/IRS/200701-250325/1.84%/L+1.55171% | General Business | N/A | Interest Rate | Exchange | 06/29/2020 | 03/25/2025 | 75,000,000 | 75,000,000 | 1.84% | | | | 22,662 | | 22,662 | 22,662 | | | | | | | 793,800 | | | | | | | | | | | | | |
| 111999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | 44,311,648 | XXX | 44,311,648 | 59,711,545 | | | | | | | | | 10,593,187 | XXX | XXX | | | | | | | | | |
| 116999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | 44,311,648 | XXX | 44,311,648 | 59,711,545 | | | | | | | | | | | | 10,593,187 | XXX | XXX | | | | | | |
| 122999999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | XXX | XXX | | | | | |
| 128999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | | | | | | | | | | | | XXX | XXX | | | |

E06.18

STATEMENT AS OF SEPTEMBER 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) |
| 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 | 08/03/2020 | 11/03/2020 | 52,500,000 | 52,500,000 | 2.38% | | | | (3,109,940) | XXX | (3,109,940) | (3,109,940) | | | | 80,007 | XXX | XXX |
| 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 | | | | | | | | | | | | | | | | | | | | | |
| 1719999999 | Subtotal - Replication | | | | | | | | | | | | | | | | | | | | | |
| 1729999999 | Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | | |
| 1739999999 | Subtotal - Other | | | | | | | | | | | | | | | | | | | | | |
| 1749999999 | Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | | |
| 1759999999 | Totals | | | | | | | | | | | | | | | | | | | | | |

| | | |
|-----|------|-------------------------------|
| (a) | Code | Description of Hedged Risk(s) |
|-----|------|-------------------------------|

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

E06.19

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 | |
| FVZ0 Comdty | 2,444 | 308,020,375 | DEC 20 5 YR NOTE | Various | N/A | Interest Rate | 12/31/2020 | CBT | 08/27/2020 | 125.7600 | 126.0300 | 656,370 | 656,370 | 656,370 | | | | | 1,588,600 | | 100,000 | |
| TYZ0 Comdty | 759 | 105,904,219 | DEC 20 10YR T-NOTES | Various | N/A | Interest Rate | 12/21/2020 | CBT | 08/27/2020 | 138.8200 | 139.5300 | 537,490 | 537,490 | 537,490 | | | | | 1,176,450 | | 100,000 | |
| USZ0 Comdty | 654 | 115,287,938 | DEC 20 US T-BONDS | Various | N/A | Interest Rate | 12/21/2020 | CBT | 08/27/2020 | 174.8100 | 176.2800 | 960,563 | 960,563 | 960,563 | | | | | 3,073,800 | | 100,000 | |
| UXYZ0 Comdty | 1,200 | 191,906,250 | DEC 20 CBT ULT TNOTE | Various | N/A | Interest Rate | 12/21/2020 | CBT | 08/27/2020 | 158.6900 | 159.9200 | 1,475,581 | 1,475,581 | 1,475,581 | | | | | 3,000,000 | | 100,000 | |
| WINZ0 Comdty | 1,303 | 289,021,688 | DEC 20 CBT UL T-BONDS | Various | N/A | Interest Rate | 12/21/2020 | CBT | 08/27/2020 | 218.6600 | 221.8100 | 4,113,323 | 4,113,323 | 4,113,323 | | | | | 13,030,000 | | 100,000 | |
| 1539999999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | 7,743,327 | 7,743,327 | 7,743,327 | | | | | 21,868,850 | XXX | XXX | |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | 7,743,327 | 7,743,327 | 7,743,327 | | | | | 21,868,850 | XXX | XXX | |
| ESZ0 Index | (1,289) | 216,036,400 | DEC 20 EMINI S&P500 | Various | N/A | Equity/Index | 12/18/2020 | CTN | 09/16/2020 | 3,395.0500 | 3,352.0000 | 2,469,983 | 2,469,983 | 2,469,983 | | | | | 15,468,000 | | 50 | |
| | | | DEC 20 ICUS MSCI EAFE | Various | N/A | Equity/Index | 12/18/2020 | CTN | 09/16/2020 | 1,913.6000 | 1,851.4000 | 677,980 | 677,980 | 677,980 | | | | | 1,726,560 | | 50 | |
| MFSZ0 Index | (218) | 20,180,260 | DEC 20 IMMI EMINI NSDQ | Various | N/A | Equity/Index | 12/18/2020 | CTN | 09/16/2020 | 11,450.1500 | 11,407.2500 | (96,996) | (96,996) | (96,996) | | | | | 1,856,000 | | 20 | |
| NQZ0 Index | (116) | 26,464,820 | DEC 20 CME EMINI RUS2K | Various | N/A | Equity/Index | 12/18/2020 | CTN | 09/16/2020 | 1,536.0500 | 1,497.5000 | 634,148 | 634,148 | 634,148 | | | | | 2,138,500 | | 50 | |
| RTYZ0 Index | (329) | 24,633,875 | DEC 20 2YR T-NOTE | Various | N/A | Interest Rate | 12/31/2020 | CBT | 08/27/2020 | 110.4200 | 110.4800 | (271,771) | (271,771) | (271,771) | | | | | 825,480 | | 200,000 | |
| TUZ0 Comdty | (2,293) | 506,663,431 | DEC 20 2YR T-NOTE | Various | N/A | Interest Rate | 12/31/2020 | CBT | 08/27/2020 | 110.4200 | 110.4800 | (271,771) | (271,771) | (271,771) | | | | | 825,480 | | 200,000 | |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | 3,413,344 | 3,413,344 | 3,413,344 | | | | | 22,014,540 | XXX | XXX | |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | 3,413,344 | 3,413,344 | 3,413,344 | | | | | 22,014,540 | XXX | XXX | |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 11,156,671 | 11,156,671 | 11,156,671 | | | | | 43,883,390 | XXX | XXX | |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 11,156,671 | 11,156,671 | 11,156,671 | | | | | 43,883,390 | 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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Book/Adjusted Carrying Value | | | 6 Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|--|--------------------------------------|---|--|---|---|------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|-----------------------------|-------------------------------------|
| | | | | 5 Contracts With Book/Adjusted Carrying Value >0 | 6 Contracts With Book/Adjusted Carrying Value <0 | 7 Exposure Net of Collateral | 8 Contracts With Fair Value >0 | 9 Contracts With Fair Value <0 | 10 Exposure Net of Collateral | | |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 15,128,865 | | 15,128,865 | 15,128,865 | | 15,128,865 | 43,883,390 | 43,883,390 |
| Goldman Sachs International 784FSXVPLTIKTBV3E584 | Y | Y | 18,600,000 | 18,493,976 | | | 18,493,976 | | | | |
| JPMorgan Chase Bank, National Asc 7H6GLXDRUGGUFU57RNE97 | Y | Y | | 1,210 | | 1,210 | 1,210 | | 1,210 | | |
| BNP PARIBAS 213800RK6FY7V2D0CWI37 | Y | Y | 1,110,000 | 962,136 | | | 962,136 | | | | |
| Mizuho 549300HS3WTRSD88H32 | Y | Y | | | (3,109,940) | | | (3,109,940) | | 80,007 | 80,007 |
| Credit Suisse E58DKGMJYYJLNB8C3868 | Y | Y | 650,000 | 719,132 | | 69,132 | 719,132 | | 69,132 | | |
| Barclays Bank PLC (London) G56SEF7VJP5170UK5573 | Y | Y | 1,620,000 | 1,838,083 | | 218,083 | 1,838,083 | | 218,083 | | |
| SunTrust Bank 1YDQJBGJII9T8XKC5X06 | Y | Y | 650,000 | 729,363 | | 79,363 | 729,363 | | 79,363 | | |
| Wells Fargo Bank, National Association KB1H1D5P8FIMYMCUFXT09 | Y | Y | 1,340,000 | 1,451,158 | | 111,158 | 1,451,158 | | 111,158 | | |
| UBS 549300W01FUSNYH0FL22 | Y | Y | | 78,804 | | 78,804 | 78,804 | | 78,804 | | |
| 0299999999 - Total NAIC 1 Designation | | | 23,970,000 | 24,273,862 | (3,109,940) | 557,750 | 24,273,862 | (3,109,940) | 557,750 | 80,007 | 80,007 |
| 0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 44,311,648 | | 44,311,648 | 44,311,648 | | 44,311,648 | 10,593,187 | 10,593,187 |
| | | | | | | | | | | | |
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| | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | 23,970,000 | 83,714,375 | (3,109,940) | 59,998,263 | 83,714,375 | (3,109,940) | 59,998,263 | 54,556,584 | 54,556,584 |
| 1. Offset per SSAP No. 64 | | | | 3,287,228 | (3,287,228) | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 80,427,147 | 177,288 | | | | | | |

E08

STATEMENT AS OF SEPTEMBER 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) |
|---|----------------------------|------------------------------|------------------|-------------------|----------------|---|-----------------------|--|
| Mizuho | Cash | 549300HS3WTRSD88H32 | | 2,530,000 | | | | IV |
| | | | | 019999999 - Total | 2,530,000 | | 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 | | 18,600,000 | | XXX | | IV |
| JPMorgan Chase Bank, National Asc | Cash | 7H6GLXDRUGGFU57RNE97 | | | | XXX | | IV |
| BNP PARIBAS | Cash | 213800RK6FY7V2DCW37 | | 1,110,000 | | XXX | | IV |
| Credit Suisse | Cash | E58DKGMJYYJLN8C3868 | | 650,000 | | XXX | | IV |
| Barclays Bank PLC (London) | Cash | 65GSEF7VJP5170UK5573 | | 1,620,000 | | XXX | | IV |
| SunTrust Bank | Cash | 1YDQJBGJIIY9T8XKCSX06 | | 650,000 | | XXX | | IV |
| Wells Fargo Bank, National Association | Cash | KB1H1DSPRFMYMCFXT09 | | 1,340,000 | | XXX | | IV |
| UBS | Cash | 549300W01FUSNYH0FL22 | | | | XXX | | IV |
| | | | | 029999999 - Total | 23,970,000 | XXX | XXX | XXX |

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Bank of New York New York, NY | | | | | 4,603,804 | 1,684,130 | 1,121,743 | .XXX. |
| Citibank New York, NY | | | | | 10,563,485 | 11,805,480 | 14,031,090 | .XXX. |
| JP Morgan New York, NY | | | | | 16,133,097 | (7,067,859) | 18,175,801 | .XXX. |
| UM Bank Kansas City, MO | | | | | 334,732 | (3,935,372) | 2,005,796 | .XXX. |
| Wells Fargo Lincoln, NE | | | | | (2,238,504) | 66,596,111 | 8,689,234 | .XXX. |
| US Bank New York, NY | | | | | 45,072 | 90,538 | 15,226,402 | .XXX. |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | | | | | | .XXX. |
| 0199999. Totals - Open Depositories | XXX | XXX | | | 29,441,686 | 69,173,028 | 59,250,066 | .XXX. |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | | | | | | .XXX. |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | | | .XXX. |
| 0399999. Total Cash on Deposit | XXX | XXX | | | 29,441,686 | 69,173,028 | 59,250,066 | .XXX. |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | | | .XXX. |
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| 0599999. Total - Cash | XXX | XXX | | | 29,441,686 | 69,173,028 | 59,250,066 | .XXX. |

